

# Cauchy-Dirichlet Problems For A Class Of Quasilinear Degenerate Parabolic Equations \*

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## ABSTRACT

In this work, we study the quasilinear Cauchy-Dirichlet problem,  $\partial_t u + \sum_{i,j=1}^m X_i^* A_{ij}(x, t, u) X_j u - \sum_{j=1}^m B_j(x, t, u) X_j u + c(x, t, u) = 0$ , in  $]0, T[ \times \Omega$ ;  $u|_{t=0} = \varphi$ , on  $\Omega$ ;  $u = \psi$ , on  $[0, T[ \times \partial\Omega$ ., where  $X = \{X_1, \dots, X_m\}$  is a system of real smooth vector fields which is defined on a open domain  $M$  of  $\mathbb{R}^n$ , and satisfies the Hörmander's condition,  $\Omega \subset M$ . Assume that  $\partial\Omega$  is non characteristic for the system  $X_1, \dots, X_m$ . Under some hypothesis for the boundary of domain and the elliptic structure condition for the non-linear coefficients  $A_{ij}, B_j, C, i, j = 1, \dots, m$ , we have proved that the existence and regularity of solution for above Cauchy-Dirichlet problems.

**Key Words** degenerate parabolic equation, vector fields, “non-isotropic” Hölder's space, Cauchy-Dirichlet problems.

**Classification** 35I, 35H.

## § 1 Introduction

In this work, we study the following quasilinear Cauchy-Dirichlet problem:

$$Lu \equiv \partial_t u + \sum_{i,j=1}^m X_i^* A_{ij}(x, t, u) X_j u + \sum_{j=1}^m B_j(x, t, u) X_j u + C(x, t, u) = 0, \text{ in } ]0, T[ \times \Omega \quad (1)$$

$$u|_{t=0} = \varphi, \quad \text{on } \partial\Omega \quad (2)$$

$$u = \psi \quad \text{on } [0, T[ \times \partial\Omega. \quad (3)$$

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where  $X = \{X_1, \dots, X_m\}$  is a system of real smooth vector fields defined in an open domain  $M \subset \mathbb{R}^n, n \geq 2$ ,  $\Omega$  is a bounded open subdomain of  $M$  with  $\partial\Omega$  smooth.  $X_j^* = -X_j + c_j$  is the formula adjoint of  $X_j$ . We assume that the system of vector fields  $X = \{X_1, \dots, X_m\}$  satisfies the following Hörmander's condition (H):

$X_1, \dots, X_m$  together with their commutators  $X_\alpha = [X_{\alpha_1}, \dots, [X_{\alpha_{s-1}}, X_{\alpha_s}] \dots]$  up to some fixed length  $r$  span the tangent space at each point of  $M$ .

We will study the problem (1)–(3) similar to the case of second order parabolic equations. The role of Laplaceian  $-\Delta_x$  is substituted by the Hörmander's operators  $H = \sum_{j=1}^m X_j^* X_j + c$ , where  $c \geq c_0 > 0$ . Actually by using the geometry and the function spaces associated with the system of vector fields  $X$ , the operators  $H$  seems to satisfy nearly all properties of Laplacian  $-\Delta_x$  (see [1, 4, 6, 11]).

We assume that the system of vector fields  $X$  and the boundary  $\partial\Omega$  satisfies the following additional conditions (S. E.  $\partial\Omega$ )

$\partial\Omega$  is non characteristic for the system  $X$ . And for all  $1 \leq j \leq r$ , we have  $\mathcal{X}'_j = \mathcal{X}_j \cap T_x(\partial\Omega)$  for all  $x \in \partial\Omega$ , and the dimension of  $\mathcal{X}'_j$  is constant in a neighborhood of  $\bar{\Omega}$ .

Where  $\mathcal{X}_1$  is the linear space spanned by the vector fields  $X_1, \dots, X_m$  with smooth real coefficients in  $C^\infty(M)$ ,  $\mathcal{X}_j = [\mathcal{X}_1, \mathcal{X}_{j-1}]$ . And for  $x \in \partial\Omega$ ,  $\mathcal{X}'_1 = \mathcal{X}_1 \cap T_x(\partial\Omega)$ ,  $\mathcal{X}'_j = [\mathcal{X}'_1, \mathcal{X}'_{j-1}]$ .  $S^{k,\alpha}(\bar{\Omega})$  is the “non-isotropic” Hörllder space associated with the system of vector fields  $X$  (see [8] and Section 2).

Then, the Hörmander's condition implies that  $\mathcal{X}_r(x) = T_x M$  for all  $x \in M$ . And the condition (S. E.  $\partial\Omega$ ) implies that the bases of  $\mathcal{X}'_1$  (vector fields defined on  $\partial\Omega$ ) satisfies the Hörmander's condition as well on the manifold  $\partial\Omega$  at order  $r$ .

For the nonlinear coefficients, we assume that there exists constants  $\lambda, \Lambda > 0$  and  $g(x, t) \in C^0([0, T] \times \bar{\Omega})$  such that:

$$A_{i,j}, B_j, C \in C^\infty([0, T] \times \bar{\Omega} \times \mathbb{R}), \quad i, j = 1, \dots, m; \quad (4)$$

$$|A_{ij}(x, t, z)|, |B_j(x, t, z)|, |C(x, t, z)| \leq g(x, t); \quad (5)$$

$$\lambda |\xi|^2 \leq \sum_{i,j}^m A_{ij}(x, t, z) \xi_i \xi_j \leq \Lambda |\xi|^2,$$

$$\forall (x, t, z, \xi) \in [0, T] \times \bar{\Omega} \subset \mathbb{R}^{n+1}. \quad (6)$$

We prove in this work the following theorem:

**Theorem 1** *Assume that the system of vector fields  $X_1, \dots, X_m$  and  $\partial\Omega$  satisfies the Hörmander's condition and (S. E.  $\partial\Omega$ ). Let the nonlinear coefficients of equation (1) satisfy the conditions (4)–(6). then there exists a solution of problems (1)–(3) in the class  $C^\infty([0, T] \times \bar{\Omega})$ , if  $\varphi, \psi$  are in the class of  $C^\infty$ .*

We will give the essential notations and well know results of Hörmander's operators in Section 2. We study linear problems in Section 3, and nonlinear problems in Section 4.

## § 2 Preliminary Lemmas And Notations

We define now the sub-unit metric on  $M$  associated with  $X$  as in [4] and [8].

**Definition 1** Let  $C(\delta)$  be a class of absolutely continuous mappings  $\phi : [0, 1] \rightarrow M$  which almost everywhere satisfy the differential equation

$$\phi'(t) = \sum_{|J| \leq r} a_J(t) X_J(\phi(t)) \quad (7)$$

with  $|a_J(t)| < \delta^{|J|}$ , then we define

$$\rho(x, y) = \inf\{\delta > 0 \mid \exists \phi \in C(\delta) \text{ with } \phi(0) = x, \phi(1) = y\}. \quad (8)$$

Then,  $\rho$  is a local metric on  $M$ . We introduce now a class of “non-isotropic” Hölder continuous functions. For  $1 > \alpha > 0$ , we define the function spaces  $S^0([0, T[ \times \bar{\Omega}) = C^0([0, T[ \times \bar{\Omega})$ , and  $S^\alpha([0, T[ \times \bar{\Omega})$  by

$$\left\{ \begin{array}{l} f \in S^0([0, T[ \times \bar{\Omega}); \sup_{x, y \in \bar{\Omega}; t \in [0, T[} \frac{|f(x, t) - f(y, t)|}{\rho(x, y)^\alpha} < +\infty \\ \sup_{x \in \bar{\Omega}; t, \tau \in [0, T[} \frac{|f(x, t) - f(x, \tau)|}{|t - \tau|^{\alpha/2}} < +\infty \end{array} \right\}. \quad (9)$$

And for  $k, l \in \mathbb{N}$ ,  $1 > \alpha \geq 0$ , we define  $S_\alpha^{k, l}([0, T[ \times \bar{\Omega})$  by

$$\left\{ u \in S^\alpha([0, T[ \times \bar{\Omega}); \partial_t^h X^J u \in S^\alpha([0, T[ \times \bar{\Omega}), \forall h \leq k, 2h + |J| \leq l \right\}. \quad (10)$$

The definition of norm of  $S_\alpha^{k, l}([0, T[ \times \bar{\Omega})$  is classic, and it is also a Banach space as in [8] (see also [5, 12]).

Using the hypotheses (S. E.  $\partial\Omega$ ) on  $\partial\Omega$ , we can also define the functions spaces  $S_\alpha^{k, l}([0, T[ \times \partial\Omega)$  by use the bases of  $\mathcal{X}'_1$  as in (9) (10) (see [5, 12]). We have also the following interpolation inequality and compactness results.

**Lemma 1** For any  $k_1 \leq k_2$ ,  $l_1 \leq l_2$ ,  $\alpha \leq \beta$ ,  $k_1 + l_1 + \alpha < k_2 + l_2 + \beta$ , and  $\varepsilon > 0$ , there exist  $C_\varepsilon > 0$  such that for any  $u \in S_\beta^{k_2, l_2}([0, T[ \times \bar{\Omega})$ , we have

$$\|u\|_{S_\alpha^{k_1, l_1}([0, T[ \times \bar{\Omega})} \leq \varepsilon \|u\|_{S_\beta^{k_2, l_2}([0, T[ \times \bar{\Omega})} + C_\varepsilon \|u\|_{L^\infty([0, T[ \times \bar{\Omega})}. \quad (11)$$

Then the embedding from  $S_\beta^{k_2, l_2}([0, T[ \times \bar{\Omega})$  to  $S_\alpha^{k_1, l_1}([0, T[ \times \bar{\Omega})$  is a compact map.

### § 3 Existence and estimation of solutions for linear problems

We consider in this section the following linear problems:

$$\partial_t u + Hu = f(x, t), \quad \text{in } ]0, T[ \times \Omega, \quad (12)$$

$$u|_{t=0} = \varphi \quad \text{on } \Omega, \quad (13)$$

$$u = \psi \quad \text{on } [0, T] \times \partial\Omega. \quad (14)$$

We will use the method of Hilbert spaces to study existence of weak solution for above problems. We define now

$$\begin{aligned} M^1(]0, T[ \times \Omega) &= \{u \in L^2(]0, T[ \times \Omega); \partial_t u \in L^2(]0, T[ \times \Omega), \\ &\quad X_j u \in L^2(]0, T[ \times \Omega), 1 \leq j \leq m\}; \\ m^1(\Omega) &= \{u \in L^2(\Omega); X_j u \in L^2(\Omega), 1 \leq j \leq m\}. \end{aligned}$$

The norm of  $M^1(]0, T[ \times \Omega)$ ,  $m^1(\Omega)$  is classic, and it is Hilbert spaces.  $m_0^1(\Omega)$  denote the closure of  $\mathcal{D}(\Omega)$  in  $m^1(\Omega)$ , and we have  $D(H) = m_0^1(\Omega)$ .

For  $u, v \in m_0^1(\Omega)$ , we define

$$\begin{aligned} a(u, v) &= (Hu, v)_{m^1(\Omega) \times m^1(\Omega)} \\ &= \int_{\Omega} \sum_{j=1}^m X_j u \overline{X_j v} dx + \int_{\Omega} cu \overline{v} dx \end{aligned}$$

Then we have

$$a(u, u) \geq c_0 \|u\|_{m^1(\Omega)}^2; \quad (15)$$

$$|a(u, v)| \leq C \|u\|_{m^1(\Omega)} \|v\|_{m^1(\Omega)}. \quad (16)$$

Using the abstract existence theorem (see [3]), we obtain the existence of weak solution for degenerate parabolic problems :

**Theorem 2** *If  $f \in L^2(]0, T[; m_0^{1'}(\Omega))$ ,  $\varphi \in L^2(\Omega)$ . Then there exists an unique solution  $u \in W(]0, T[; m_0^1(\Omega)) = \{v \in L^2(]0, T[; m_0^1(\Omega)); \partial_t v \in L^2(]0, T[; m_0^{1'}(\Omega))\}$  of following Cauchy problems:*

$$\partial_t u + Hu(t) = f(t), \quad (17)$$

$$u(0) = u_0. \quad (18)$$

where  $m_0^{1'}(\Omega)$  is the adjoint Hilbert spaces of  $m_0^1(\Omega)$ .

Since  $L^2(]0, T[ \times \Omega) \subset L^2(]0, T[; m_0^{1'}(\Omega))$ , then for  $f \in L^2(]0, T[ \times \Omega)$ ,  $\varphi \in L^2(\Omega)$ ,  $\tilde{\psi} \in M^1(]0, T[ \times \Omega)$ , we have proved the existence of weak solution for problems (12)–(14) with  $\psi = \tilde{\psi}|_{[0, T] \times \partial\Omega}$ . Here the existence of trace for function of  $M^1(]0, T[ \times \Omega)$  is given in [2, 5, 12]. We have also  $W(]0, T[; m_0^1(\Omega)) \subset$

$M^1([0, T[ \times \Omega)$ . Let  $u = v - \tilde{\psi}$ , then  $v$  will be a solution of problems (17)–(18) with  $\tilde{f}(x, t) = f(x, t) + \partial_t \tilde{\psi}(x, t) + H\tilde{\psi}(x, t) \in L^2([0, T[; m'_0(\Omega))$ .

For the regularity of this weak solution, if  $f \in C^\infty([0, T[ \times \bar{\Omega})$ ,  $\varphi \in C^\infty(\bar{\Omega})$ ,  $\psi \in C^\infty([0, T[ \times \partial\Omega)$ , then  $u$  is also in  $C^\infty([0, T[ \times \bar{\Omega})$ . But we have to use a more precise regularity results in the associated Hölder spaces  $S_\alpha^{k,l}([0, T[ \times \bar{\Omega})$  to study nonlinear problems. So we will use the following estimate of heat kernel. Since the operators  $\partial_t + H$  is hypoelliptic, and the boundary  $[0, T[ \times \partial\Omega$  is noncharacteristic, there exists the heat kernel  $K_t(x, y)$  of Cauchy-Dirichlet problems (12)–(14).

**Lemma 2** *For any  $N \in \mathbb{N}$  and  $t > 0$  small, we have the following estimate of heat kernel:*

$$\begin{aligned} |\partial_t^k X^J K_t(x, y)| &\leq C_{N,|J|,k} t^{-k - \frac{|J|}{2}} |B(x; t^{1/2})|^{-1} \\ &\quad \times \left(1 + \frac{\rho(x, y)^2}{t}\right)^{-N}. \end{aligned} \quad (19)$$

where the differentiations of  $X^J$  are taken in  $x$  or  $y$ .

This is just Theorem II of [6]. Using the hypothesis (S. E.  $\partial\Omega$ ). We can prolong the functions of  $S_\alpha^{k,l}([0, T[ \times \bar{\Omega})$  and heat kernel  $K_t$  to the exterior of  $[0, T[ \times \Omega$ , so we have also the estimate (19) near the boundary of domain. The following is maximum principle for degenerate parabolic operators (see [12]).

**Lemma 3** *If  $f \in C^0([0, T[ \times \bar{\Omega})$ ,  $\varphi \in C^0(\bar{\Omega})$ ,  $\psi \in C^0([0, T[ \times \partial\Omega)$ , and  $u \in S_\alpha^{1,2}([0, T[ \times \Omega)$  is a solution of problems (12)–(14). Then we have the following a priori estimate for all  $t \in [0, T[$ ,*

$$\begin{aligned} \|u\|_{L^\infty([0, T[ \times \Omega)} &\leq C\{\|\varphi\|_{L^\infty(\Omega)} + \|\psi\|_{L^\infty([0, T[ \times \partial\Omega)} \\ &\quad + \|f\|_{L^\infty([0, T[ \times \Omega)}\}. \end{aligned} \quad (20)$$

Using the estimate of heat kernel and maximum principle, we have proved the following precise regularity results (see [12]).

**Theorem 3** *For  $k \in \mathbb{N}$ ,  $0 \leq \alpha \leq 1$ , let  $f \in S_\alpha^{k,2k}([0, T[ \times \bar{\Omega})$ ,  $\varphi \in S^{2k+2,\alpha}(\bar{\Omega})$ ,  $\psi \in S_\alpha^{k+1,2k+2}([0, T[ \times \partial\Omega)$ , there exists an unique solution of problems (12)–(14) in the function space  $S_\alpha^{k+1,2k+2}([0, T[ \times \bar{\Omega})$ . And the solution verifies following estimate:*

$$\begin{aligned} \|u\|_{S_\alpha^{k+1,2k+2}([0, T[ \times \bar{\Omega})} &\leq C\{\|\varphi\|_{S^{2k+2,\alpha}(\bar{\Omega})} + \|\psi\|_{S_\alpha^{k+1,2k+2}([0, T[ \times \partial\Omega)} \\ &\quad + \|f\|_{S_\alpha^{k,2k}([0, T[ \times \bar{\Omega})}\}, \end{aligned} \quad (21)$$

where the constant  $C$  is independent of  $u$ .

Using the freezing coefficients method, we can also study the following linear problems

$$\partial_t u + \sum_{i,j=1}^m X_i^* a_{ij}(x, t) X_j u + \sum_{j=1}^m b_j(x, t) X_j u$$

$$+c(x, t)u = f(x, t), \quad \text{in } ]0, T[ \times \Omega \quad (22)$$

$$u = \varphi, \quad \text{on } \{t = 0\} \times \Omega \quad (23)$$

$$u = \psi, \quad \text{on } [0, T[ \times \partial\Omega. \quad (24)$$

Assume that, for some  $k \in \mathbb{N}, \alpha > 0$ , the coefficients  $a_{ij}, b_j, c$  satisfies the conditions:

$$\lambda|\xi|^2 \leq \sum_{i,j=1}^m a_{ij}(x, t)\xi_i\xi_j \leq \Lambda|\xi|^2, \quad \forall(x, t, \xi) \in [0, T[ \times \bar{\Omega} \times \mathbb{R}^n; \quad (25)$$

$$\sum_{i,j=1}^m \|a_{ij}\|_{S_\alpha^{k,2k}} + \sum_{j=1}^m \|b_j\|_{S_\alpha^{k,2k}} + \|c\|_{S_\alpha^{k,2k}} \leq \Lambda. \quad (26)$$

We have the following results.

**Corollary 1** *Assume that the coefficients  $a_{ij}, b_j, c$  satisfies the conditions (25)-(26), and  $f \in S_\alpha^{k,2k}([0, T[ \times \bar{\Omega}), \varphi \in S^{2k+2,\alpha}(\bar{\Omega}), \psi \in S_\alpha^{k+1,2k+2}([0, T[ \times \partial\Omega)$ . Then the solutions of problems (22)-(24) is in the class  $S_\alpha^{k+1,2k+2}([0, T[ \times \bar{\Omega})$ , and we have also the estimate*

$$\begin{aligned} \|u\|_{S_\alpha^{k+1,2k+2}([0, T[ \times \bar{\Omega})} &\leq C\{\|\varphi\|_{S^{2k+2,\alpha}(\bar{\Omega})} + \|\psi\|_{S_\alpha^{k+1,2k+2}([0, T[ \times \partial\Omega)} \\ &\quad + \|f\|_{S_\alpha^{k,2k}([0, T[ \times \bar{\Omega})}\}, \end{aligned} \quad (27)$$

where  $C$  depends only on  $\lambda, \Lambda, r$ .

The proof of this Corollary is given in [12]. We will use those results to study the existence of smooth solution for quasilinear problems (1)-(3) in Section 4.

## § 4 Existence of solution for quasilinear problems

We consider now the quasilinear problems (1)-(3). Using the results of Corollary 1 and Leray-Schauder's fixed point theorem, we have the following existence theorem.

**Theorem 4** *Assume that  $\varphi \in S^{2,\alpha}(\bar{\Omega}), \psi \in S_\alpha^{1,2}([0, T[ \times \partial\Omega)$ . Under the hypothesis of Theorem 1, if there exist constant  $B > 0, \beta > 0$  such that for all solution  $u \in S_\alpha^{1,2}([0, T[ \times \bar{\Omega})$  of following problems ( $0 \leq \sigma \leq 1$ ):*

$$\begin{aligned} \partial_t u + \sum_{i,j=1}^m X_i^* A_{ij}(x, t, u) X_j u + \sigma \sum_{j=1}^m B_j(x, t, u) X_j u \\ + \sigma C(x, t, u) = 0, \quad \text{in } ]0, T[ \times \Omega \end{aligned} \quad (28)$$

$$u|_{t=0} = \sigma\varphi, \quad \text{on } \partial\Omega \quad (29)$$

$$u = \sigma\psi \quad \text{on } [0, T[ \times \partial\Omega, \quad (30)$$

satisfies the a priori estimate:

$$\|u\|_{S^\beta([0, T[\times\bar{\Omega})} \leq B. \quad (31)$$

Then there exist a solution  $u \in S_\beta^{1,2}([0, T[\times\bar{\Omega})$  for quasilinear problems (1)-(3).

In fact, we define the operator  $T : S^\beta([0, T[\times\bar{\Omega}) \rightarrow S^\beta([0, T[\times\bar{\Omega})$  by  $u = Tv$  is the solution of following linearization problems:

$$\begin{aligned} \partial_t u + \sum_{i,j=1}^m X_i^* A_{ij}(x, t, v) X_j u + \sum_{j=1}^m B_j(x, t, v) X_j u \\ + C(x, t, v) = 0, \quad \text{in } ]0, T[\times\Omega \\ u|_{t=0} = \varphi, \quad \text{on } \partial\Omega, \\ u = \psi \quad \text{on } [0, T[\times\partial\Omega. \end{aligned}$$

Since  $a_j(x, t) = A_j(x, t, v(x, t))$ ,  $b_j(x, t) = B_j(x, t, v(x, t))$ ,  $c(x, t) = C(x, t, v(x, t)) \in S^\beta([0, T[\times\bar{\Omega})$ , using the results of Corollary 1, we have  $T : S^\beta([0, T[\times\bar{\Omega}) \rightarrow S_\beta^{1,2}([0, T[\times\bar{\Omega})$ . Then Lemma 1 give that  $T : S^\beta([0, T[\times\bar{\Omega}) \rightarrow S^\beta([0, T[\times\bar{\Omega})$  is a compact operator, so that  $T$  has a fixed point in  $S^\beta([0, T[\times\bar{\Omega})$ . Corollary 1 give the results of Theorem 4.

Now, the proof of Theorem 1 is to construct the a priori estimate (31). We skicth this process in two step.

### (1) Estimate of $\max|u|$ .

Denote by  $\Gamma = \{\{t = 0\} \times \Omega\} \cup \{[0, T[\times\partial\Omega\}$ , then we have

**Lemma 4** *Assume that the nonlinear coefficients  $A_{ij}, B_j, C$ ,  $i, j = 1, \dots, m$  satisfies the hypothesis (4)-(6), and  $u \in S_\alpha^{1,2}([0, T[\times\bar{\Omega})$  verifies equation (1). Then there exists constant  $C = C(\sup_{[0, T[\times\bar{\Omega}} |g|, \lambda, \Lambda, |\Omega|, \sup_\Gamma |u|)$ , such that*

$$\sup_{]0, T[\times\Omega} |u| \leq C. \quad (32)$$

The proof of this Lemma is as following. We have the following Sobolev inequality, for  $u \in M^1(]0, T[\times\Omega)$ , there exists  $q \in ]2, \frac{2n}{n-2/r}[$  such that

$$\|u\|_{L^{q,l}(]0, T[\times\Omega)} \leq C \|u\|_{M^1(]0, T[\times\Omega)}, \quad (33)$$

where  $\|u\|_{L^{q,l}(]0, T[\times\Omega)} = \left( \int_0^T \left( \int_\Omega |u(x, t)|^q dx dt \right)^{l/q} \right)^{1/q}$ , and  $l$  verifies  $1/q = \frac{2-(2/r)}{nl} + \frac{1-(2/l)}{2}$ . Using Nash-Moser processor and inequality (33), we can obtain estimate (32) as in [7] (see also [5]).

### (2) Estimate of $\|u\|_{S^\beta}$ .

The estimate of  $\|u\|_{S^\beta}$  is given by Harnack's inequality for quasilinear degenerate parabolic equation (1), there is also two step for this processor, one is in the interior of domain and on a ball of  $B(x, \varepsilon)$ , another is near the boundary and on a semi-ball  $B(x, \varepsilon)^+$ . The method is standard for degenerate elliptic and parabolic equation under the hypothesis of Theorem 1, we reference the proof to the detail paper [5].

### End of proof of Theorem 1

Now we have proved that for  $\varphi \in S^{2,\alpha}(\bar{\Omega})$ ,  $\psi \in S_\alpha^{1,2}([0, T[ \times \partial\Omega)$ , there exists a solution  $u \in S_\beta^{1,2}([0, T[ \times \Omega)$  for quasilinear problems (1)-(3). Using the linear regularity results of Theorem 3 with freezing method, we can prove that if  $\varphi \in S^{2k+2,\alpha}(\bar{\Omega})$ ,  $\psi \in S_\alpha^{k+1,2k+2}([0, T[ \times \partial\Omega)$ , then  $u \in S_\beta^{k+1,2k+2}([0, T[ \times \Omega)$  for any  $k \in \mathbb{N}$ . Since  $S_\beta^{k+1,2k+2}([0, T[ \times \Omega) \subset C^{(2k+2)/r}([0, T[ \times \bar{\Omega})$ , we have proved Theorem 1.

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