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ON SOME QUALITY PROPERTIES OF SOLUTIONS OF THE SECOND ORDER QUASILINEAR EQUATIONS

Abstract

A quasilinear parabolic equation of the second order is considered. A lemma on increase is proved for positive solutions of this equation. Sufficient conditions for the regularity of boundary points are established.

Let R_{n+1} be $(n + 1)$ dimensional Euclidean space of points $(t, x) = (t, x_1, \dots, x_n)$; D be a domain in R_{n+1} , ∂D , and $\Gamma(D)$ be a boundary and parabolic boundary of the domain D , respectively; $C_{x^0, R}^{t_1 t_2}$ be a cylinder $t_1 < t < t_2$, $|x - x^0| < R$; $A_{l_m} = \{(\tau, \xi) | F_{s, \beta}(t - \tau, x - \xi) \geq l_m^{-s}\}$, $A_{l_m, \nu_m} = A_{l_m} \cap \{t \leq -\nu_m\}$, $\tilde{A}_{l_m, \nu_m} = A_{l_m} \cap \{t > -\nu_m\}$, $m = 1, 2, \dots$; $D^c = R_{n+1} \setminus D$; $\gamma_{s, \beta}(E)$ be a parabolic (s, β) - capacity of the set $E \subset R_{n+1}$, generated by the kernel

$$F_{s, \beta}(t, x) = \begin{cases} t^{-s} \exp\left(-\frac{|x|^2}{4\beta t}\right), & \text{for } t > 0 \\ 0, & \text{for } t \leq 0. \end{cases}$$

In domain D we consider a quasilinear parabolic equation of the form

$$Lu = \sum_{i, j=1}^n a_{ij}(t, x, u, u_x) u_{ij} - u_t = 0, \tag{1}$$

where $u_x = (u_1, \dots, u_n)$, $u_i = \frac{\partial u}{\partial x_i}$, $u_{ij} = \frac{\partial^2 u}{\partial x_i \partial x_j}$; $i, j = 1, \dots, n$, $\|a_{ij}(t, x, z, v)\|$ is a real symmetric matrix whose elements are measurable in D for any fixed $z \in E_1$, $v \in E_n$, moreover

$$\sup_{(t, x) \in D} a_{ii}(t, x, z, v) = M_1 < \infty, \tag{2}$$

$$\inf_{(t, x) \in D} \min_{|\xi|=1} \sum_{i, j=1}^n a_{ij}(t, x, z, v) \xi_i \xi_j = \alpha_1 > 0. \tag{3}$$

We'll assume that the maximum principle is fulfilled for the operator L (see [1]).

The goal of the paper is the obtaining a lemma on increase of positive solutions of second order equations and also obtaining a sufficient condition in terms of Wiener type convergence of a series for M_1, α_1 -regularity of boundary point. The obtained condition enables to establish M_1, α_1 -regularity of boundary points of wider domains than in [2]. For heat equations analogous results in cylindrical domains were established by F.N.Tikhonov [3], for a domain bounded by two straight lines parallel to the axis x , and curves $x = \varphi_1(t)$ and $x = \varphi_2(t)$ sufficient and necessary conditions very close to each other were obtained by I.G.Petrovskii [4]. In sequel, a regularity

criterion of a boundary point for second order parabolic equations in terms of potential were obtained in the papers [5], [6]. In terms of parabolic capacity for divergent structure parabolic equations a regularity criterion of a boundary point was obtained in the papers [7], [8]. These criteria are complete analogies of a Wiener criterion for Laplace equation. For non-divergent structure parabolic equations the necessary and sufficient conditions for the regularity of a boundary point were obtained in [9].

1. Estimation of potential type function. Let the numbers $s > 0$, $\beta > 0$ and $a > 5$ be given. Consider the cylinders

$$C_m = C_{0, 2a\sqrt{\frac{\beta s}{e}}l_m}^{-l_m, 0}, \quad m = 1, 2, \dots$$

By S_m we denote a lateral surface of the cylinder C_m . Here and further we'll assume that the following conditions are fulfilled

$$\frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m} \xrightarrow{m \rightarrow 0} 0, \quad l_{m+1} < \nu_m < l_m, \quad m = 1, 2, \dots \quad (4)$$

Let (τ, ξ) be an arbitrary point belonging to $E_m = A_{l_m, \nu_m} \setminus D$. Fix this point, the number m and consider the function

$$g(t, x) = F_{s, \beta}(t - \tau, x - \xi) .$$

Estimate

$$\sup_{(t, x) \in S_m} g(t, x) .$$

By the inequality $|a - b| \geq ||a| - |b||$ we have

$$\begin{aligned} \sup_{(t, x) \in S_m} g(t, x) &\leq (t - \tau)^{-s} \exp\left(-\frac{(|x| - |\xi|)^2}{4\beta(t - \tau)}\right) \leq (t - \tau)^{-s} \times \\ &\times \exp\left(-\frac{\left(2a\sqrt{\frac{\beta s}{e}}l_m - 2\sqrt{\frac{\beta s}{e}}l_m\right)^2}{4\beta(t - \tau)}\right) = (t - \tau)^{-s} \exp\left(-\frac{sl_m(a - 1)^2}{e(t - \tau)}\right) . \end{aligned}$$

The function $t^{-s} \exp\left(-\frac{sl_m(s - l_m)^2}{ez}\right)$ is an increasing function with respect to z at $0 < z < l_m$. Since $0 < t - \tau < l_m$ then

$$\sup_{(t, x) \in S_m} g(t, x) \leq l_m^{-s} \exp\left(-\frac{sl_m(a - 1)^2}{el_m}\right) = l_m^{-s} \exp\left(-\frac{s(a - 1)^2}{e}\right) . \quad (5)$$

Now, estimate

$$\inf_{(t, x) \in C_{m+1}} g(t, x) .$$

By the inequality $|a - b| \leq |a| + |b|$ we have

$$\inf_{(t, x) \in C_{m+1}} g(t, x) \leq (-\tau)^{-s} \exp\left(-\frac{|\xi|^2}{4\beta(-\tau)}\right) \exp\left(\frac{|\xi|^2}{4\beta(-\tau)} - \frac{|x - \xi|^2}{4\beta(t - \tau)}\right) \geq$$

$$\begin{aligned}
 &\geq l_m^{-s} \exp \left(\frac{|\xi|^2}{4\beta(-\tau)} - \frac{|\xi|^2}{4\beta(t-\tau)} - \frac{|x|^2}{4\beta(t-\tau)} - \frac{2|x||\xi|}{4\beta(t-\tau)} \right) \geq \\
 &\geq l_m^{-s} \exp \left(\frac{|\xi|^2}{4\beta} \left(\frac{1}{-\tau} - \frac{1}{t-\tau} \right) - \frac{|x|^2}{4\beta(t-\tau)} - \frac{2|x||\xi|}{4\beta(t-\tau)} \right) \geq \\
 &\geq l_m^{-s} \exp \left(\frac{|\xi|^2}{4\beta} \frac{t}{(-\tau)(t-\tau)} - \frac{|x|^2}{4\beta(t-\tau)} - \frac{2|x||\xi|}{4\beta(t-\tau)} \right) \geq \\
 &\geq l_m^{-s} \exp \left(\frac{4\beta s(-\tau) l_m \frac{l_m}{-\tau} (-l_{m+1})}{4\beta(-\tau)(-l_{m+1} + \nu_m)} - \frac{4a^2 \beta s l_{m+1}}{4e\beta(-l_{m+1} + \nu_m)} - \right. \\
 &\quad \left. - \frac{2a\sqrt{\beta s l_{m+1}} 2\sqrt{\beta s(-\tau) \ln \frac{l_m}{-\tau}}}{2\beta\sqrt{e}(-l_{m+1} + \nu_m)} \right) \geq \\
 &\geq l_m^{-s} \exp \left(-\frac{s \frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m}}{1 - \frac{l_{m+1}}{\nu_m}} - \frac{a^2 s \frac{l_{m+1}}{\nu_m}}{e \left(1 - \frac{l_{m+1}}{\nu_m}\right)} - \frac{2as\sqrt{\frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m}}}{\sqrt{e} \left(1 - \frac{l_{m+1}}{\nu_m}\right)} \right) = l_m^{-s} \exp \left(-\frac{s}{e} J_1 \right) ,
 \end{aligned}$$

where

$$J_1 = e^{\frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m}} + \frac{a^2 \frac{l_{m+1}}{\nu_m}}{1 - \frac{l_{m+1}}{\nu_m}} + \frac{2a\sqrt{e \frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m}}}{1 - \frac{l_{m+1}}{\nu_m}} .$$

By condition (4) there exists such m_0 , that for $m \geq m_0$, $J_1 < 1$.

And thus

$$\inf_{(t,x) \in C_{m+1}} g(t, x) \geq l_m^{-s} e^{-\frac{s}{e}} . \tag{6}$$

Granting, that (τ, ξ) is an arbitrary point from E_m by (5) and (6) we have

$$\sup_{\substack{(\tau, \xi) \in E_m \\ (t, x) \in S_m}} F_{s, \beta}(t - \tau, x - \xi) \leq l_m^{-s} e^{-\frac{s(a-1)^2}{e}} , \tag{7}$$

$$\sup_{\substack{(\tau, \xi) \in E_m \\ (t, x) \in S_m}} F_{s, \beta}(t - \tau, x - \xi) \leq l_m^{-s} e^{-\frac{s}{e}} . \tag{8}$$

Now, let E_m be a B -set and measure μ be defined on it. The function

$$U(t, x) = \int_{E_m} F_{s, \beta}(t - \tau, x - \xi) d\mu(\tau, \xi)$$

is said to be a potential type function. Then we obtain from (7) and (8)

$$\sup_{(t,x) \in S_m} U \leq l_m^{-s} e^{-\frac{s(a-1)^2}{e}} \mu(E_m) , \tag{9}$$

$$\inf_{(t,x) \in C_{m+1}} U \geq l_m^{-s} e^{-\frac{s}{e}} \mu(E_m) . \tag{10}$$

Remark. It follows from the ways stated above by means of which we get inequalities (7) and (8), that these inequalities are true also in the case

$$\frac{l_{m+1}}{\nu_m} \ln \frac{l_m}{\nu_m} < K, \quad l_{m+1} < \nu_m < l_m, \quad m = 1, 2, \dots,$$

where K is some positive number depending on s, β and a .

2. Lemma on increase. Introduce the following definition. Let $s > 0$ and $\beta > 0$ be given. Let $E - B$ be a set in R_{n+1} . Consider on E all possible measures μ such that

$$\int_E F_{s,\beta}(t - \tau, x - \xi) d\mu(\tau, \xi) \leq 1 \quad \text{for } (t, x) \notin \bar{E}. \quad (*)$$

Assume

$$\gamma_{s,\beta}(E) = \sup \mu(E),$$

where the upper bound is taken on all possible measures satisfying the condition (*).

Call the number $\gamma_{s,\beta}$ a parabolic (s, β) -capacity of the set E .

Now let's pass to the formulation and proof of the lemma on increase of positive solutions of equation (1).

Lemma. *Let the numbers $s > 0, \beta > 0, a > 5$ be given and the number m be fixed. Let C_m have the above indicated sense. Let $D \subset R_{n+1}$ be a domain with eigen boundary Γ and $C_{m+1} \cap D \neq \emptyset$. Let Γ_m be the part of the eigen boundary D which is located strictly interior to C_m . Let the operator L be strictly defined in D and for this operator it is fulfilled the condition*

$$\beta \leq \alpha_1 \quad \text{and} \quad s \geq \frac{M_1}{2\beta}, \quad (11)$$

where α_1, M_1 are the constants of inequalities (2),(3). Let $u(t, x)$ be a subparabolic function for this operator continuous in \bar{D} , positive in D and vanishing in Γ_m . Then if condition (4) is fulfilled, then

$$\sup_{D \cap C_m} u > (1 + \eta l_m^{-s} \gamma_{s,\beta}(E_m)) \sup_{D \cap C_{m+1}} u, \quad (12)$$

where $\eta > 0$ is a constant dependent on s, β and a .

Proof. Fix m and give an arbitrary $\varepsilon > 0$ and let the measure μ defined on E_m be such that

$$U(t, x) = \int_{\bar{E}_m} F_{s,\beta}(t - \tau, x - \xi) d\mu(\tau, \xi) \leq 1$$

exterior to \bar{E}_m and

$$\mu(E_m) > \gamma_{s,\beta}(E_m) - \varepsilon.$$

Denote $\sup_{D \cap C_m} = M_m$ and introduce the subsidiary function

$$v(t, x) = M_m \left[1 - U(t, x) + l_m^{-s} e^{-\frac{s(\alpha-1)^2}{\varepsilon}} \mu(E_m) \right].$$

By inequality (11) the function U is subparabolic and therefore v is subparabolic. Everywhere on the eigen boundary of the domain D we have:

$$u(t', x') \leq \lim_{(t,x) \rightarrow (t',x')} v(t, x) ,$$

In fact, the eigen boundary of the domain D consists of $\bar{\Gamma}_m$ and points arranged on S_m and in the lower basis of C_m .

Since $U \leq 1$ exterior to \bar{E}_m , then

$$\lim_{(t,x) \rightarrow (t',x') \in \bar{\Gamma}_m} v(t, x) \geq 0,$$

when $u|_{\bar{\Gamma}_m} = 0$ ($u|_{\Gamma_m}$ and so, by continuity $u|_{\bar{\Gamma}_m} = 0$). Further, on the lower basis of C_m at the points of the boundary arranged at the positive distance from Γ_m and so at the positive distance from E_m , the function U equals zero and thus, $v > M_m$ when $u \leq M_m$. Finally, on S_m by inequality (9)

$$U \leq l_m^{-s} e^{-\frac{s(a-1)^2}{e}} \mu(E_m)$$

and so, $v \geq M_m$ but $u \leq M_m$.

Consequently by the maximum principle $u \leq v$ in D

$$\sup_{D \cap C_{m+1}} u \leq \sup_{D \cap C_{m+1}} v \leq M_m \left[1 - \inf_{D \cap C_{m+1}} U + l_m^{-s} e^{-\frac{s(a-1)^2}{e}} \mu(E_m) \right]$$

and by inequality (10)

$$\sup_{D \cap C_{m+1}} u \leq M_m \left[1 - l_m^{-s} \left(e^{-\frac{s}{e}} - e^{-\frac{s(a-1)^2}{e}} \right) (\gamma_{s,\beta}(E_m) - \varepsilon) \right] .$$

Since this is true for any ε , then we finally get

$$\sup_{D \cap C_m} u \leq [1 - \eta l_m^{-s} \gamma_{s,\beta}(E_m)] \sup_{D \cap C_{m+1}} u,$$

where $\eta = e^{-\frac{s}{e}} - e^{-\frac{s(a-1)^2}{e}}$ whence the required inequality (12) follows.

The lemma is proved.

Remark. If in special case in the lemma on increase we take $\nu_m = \frac{l_m}{2}$, $\frac{l_{m+1}}{l_m} = q < 1$ then we get the result indicated in [2].

3. A theorem on the regularity of a boundary point. Now let's pass to the definition of M_1, α_1 -regularity of the point.

Let $D \subset R_{n+1}$ be a domain and ∂D its boundary. Let M_1 and α_1 be two positive numbers. The point $(t^0, x^0) \in \partial D$ is said to be M_1, α_1 -regular if the following conditions are fulfilled.

For any $\varepsilon_1 > 0$ and $\varepsilon_2 > 0$ there will be found such a $\delta > 0$ that whatever is the domain $D' \subset D$, wholly lying on a half-space $t < t_0$, whatever is the uniform parabolic operator L' , defined in D' for which $M'_1 \leq M_1$, $\alpha'_1 \geq \alpha_1$ whatever is the subparabolic for this operator function $u'(t, x)$ not exceeding a unit in D' and not

exceeding zero at the intersection of eigen boundary D' and ε_1 -vicinity of the point (t^0, x^0) (if it is not empty), it is fulfilled the following inequality

$$u'(t, x) \leq \varepsilon_2.$$

Theorem 1. *In order that the point $(t^0, x^0) \in \partial D$ be M_1, α_1 -regular, it is sufficient that*

$$\sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \gamma_m = \infty, \tag{13}$$

where $\gamma_m = \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1}(A_{l_m, \nu_m} \setminus D)$.

Proof. Without loss of generality, we can take the point $(0, 0)$ instead of the point (t^0, x^0) . We'll consider the cylinder

$$C_m = C_{\substack{-l_m, 0 \\ 0, 2a\sqrt{\frac{\beta s}{e}} l_m}}, \quad m = 1, 2, \dots, \quad a > 5.$$

Let $\varepsilon_1 > 0$ and $\varepsilon_2 > 0$. Let there be a subdomain $D' \subset D$ disposed in a half-space $t > 0$ and the operator L' , constants M'_1 and α'_1 of inequalities (2), (3) for which

$$M'_1 \leq M_1, \quad \alpha'_1 \geq \alpha_1$$

are satisfied.

Let $u'(t, x)$ be a subparabolic function and for it

$$u'(t, x) \leq 1 \quad \text{in } D'$$

and

$$u'(t, x)|_{\Gamma' \cap O_{\varepsilon_1}(0,0)} \leq 0,$$

where Γ' is the eigen boundary of D' , and $O_{\varepsilon_1}(0, 0)$ is ε_1 -vicinity of the point $(0, 0)$ in R_{n+1} . We are to show that there exists $\delta > 0$ dependent on $\varepsilon_1, \varepsilon_2, M_1$ and α_1 , on the domain D , but independent of neither D', L' nor u' , such that for each point $(t, x) \in D' \cap O_{\delta}(0, 0)$ it is true the inequality

$$u'(t, x) < \varepsilon_2.$$

For each $m = 1, 2, \dots$ we denote

$$M_m = \sup_{D' \cap C_m} u'.$$

Now, for each m we consider the cylinders C_m, C_{m+1} . Consider a set of such points $(t, x) \in D' \cap C_m$ in which $u'(t, x) > 0$. In this set we choose the component D'_m containing that intersection point D' with eigen boundary Γ_{m+1} of the cylinder C_{m+1} where the function u' attains the values M_{m+1} . We have

$$\gamma_{\frac{M_1}{2\alpha_1}, \alpha_1}(A_{l_m, \nu_m} \setminus D'_m) \geq \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1}(A_{l_m, \nu_m} \setminus D_m) = \gamma_m.$$

Therefore, applying to the cylinders C_m and C_{m+1} to the function D'_m and function u' the lemma on increase at $s = \frac{M_1}{2\alpha_1}$ and $\beta = \alpha_1$, we get

$$M_m \geq \left(1 + \eta l_m^{-\frac{M_1}{2\alpha_1}} \gamma_m \right) M_{m+1}$$

and, consequently,

$$M_m - M_{m+1} \geq \eta l_m^{-\frac{M_1}{2\alpha_1}} \gamma_m M_{m+1},$$

whence, summing the both sides by the index m , we get

$$\sup_D u' - u'(0, 0) = \sum_{m=1}^{\infty} (M_m - M_{m+1}) > \eta \sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \gamma_m M_{m+1}. \quad (14)$$

Since the left hand side of inequality (14) is finite, then by the convergence of the series $\sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \gamma_m$ there exists such a subsequence $\{M_{m_k}\}$ of the sequence $\{M_m\}$, that $M_{m_k} \rightarrow 0$, as $k \rightarrow \infty$. This means that the affirmation of the theorem is true.

The theorem is proved.

Now, let $l_m = l^{-m \ln m}$, $\nu_m = e^{-m \ln m} m^{-\alpha}$, $0 < \alpha < 1$. It is easy to show that the sequences $\{l_m\}_{m=1}^{\infty}$ and $\{\nu_m\}_{m=1}^{\infty}$ chosen by such a way satisfy the condition (4). In this case we have

$$\begin{aligned} & \sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (D^c \cap \tilde{A}_{l_m, \nu_m}) \leq \sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (C_{0, \rho_m}^{-\nu_m, 0}) \leq \\ & \leq C_1 \sum_{m=1}^{\infty} l_m^{-\frac{M_1}{2\alpha_1}} \left(\nu_m \ln \frac{l_m}{\nu_m} \right)^{\frac{M_1}{2\alpha_1}} = C_2 \sum_{m=1}^{\infty} \left(\frac{\nu_m}{l_m} \ln \frac{l_m}{\nu_m} \right)^{\frac{M_1}{2\alpha_1}} \leq C_3 \sum_{m=1}^{\infty} \frac{\ln^{\frac{M_1}{2\alpha_1}} m}{\alpha^{\frac{M_1}{2\alpha_1}}}, \end{aligned}$$

where $\rho_m = 2\sqrt{\frac{\beta s}{l} \nu_m \ln \frac{l_m}{\nu_m}}$. For $\alpha \frac{M_1}{2\alpha_1} > 1$ the last series converges. Then the sufficient condition of M_1, α_1 -regularity of boundary point will have the form

$$\sum_{m=1}^{\infty} \left(e^{m \ln m} \right)^{\frac{M_1}{2\alpha_1}} \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (D^c \cap A_{e^{-m \ln m}}) = +\infty$$

and integral representation of this condition will be of the following form

$$\int \left(e^{z \ln z} \right)^{\frac{M_1}{2\alpha_1}} \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (D^c \cap A_{e^{-z \ln z}}) dz = +\infty. \quad (15)$$

Make the substitution of the variable $t = z \ln z$. Hence we have

$$dz = \frac{dt}{\ln z + 1}.$$

It is clear that $\ln z + 1 \sim \ln z$, at $z \geq 2$. Since $\ln z < \ln z + \ln \ln z = \ln t < 2 \ln z$, then $\ln z \sim \ln t$.

Then we get from (15)

$$\int \frac{e^{ts}}{\ln t} \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (D^c \cap A_{e^{-t}}) dt = +\infty.$$

So, we proved the following theorem.

Theorem 2. *In order that the point $(t^0, x^0) \in \partial D$ be M_1, α_1 -regular it is sufficient that*

$$\sum_{m=2}^{\infty} \frac{e^{ms}}{\ln m} \gamma_m (D^c \cap A_{e^{-m}}) = +\infty$$

where

$$\gamma_m = \gamma_{\frac{M_1}{2\alpha_1}, \alpha_1} (D^c \cap A_{e^{-m}}) .$$

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