

## Desigualdades para soluciones clásicas de la ecuación de conducción del calor en normas generales de Hölder

### *Inequalities for classic solutions of the equation of the conduction of the heat in general norms of Hölder*

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#### Resumen

En la teoría de las ecuaciones diferenciales diversos problemas de contorno para ecuaciones parabólicas modelan distintos fenómenos de la naturaleza y procesos de diversa índole. Para determinar la solución de tales problemas iniciales o de contorno se presentan numerosas dificultades pues en muy pocos casos puede encontrarse una solución exacta.

En la mayoría de los casos se estudia la solubilidad del problema y las propiedades que tienen tales soluciones.

Para la determinación de la solubilidad de estos problemas se utilizan dos vías:

- 1) Determinando la existencia del operador inverso mediante métodos del análisis funcional.
- 2) Aplicando el método de las estimaciones a priori.

En este último método se consideran dos tipos de estimaciones:

- a) Estimación interior
- b) Estimación hasta la frontera

En la estimación interior la desigualdad se obtiene en cada subdominio interior de la región considerada y no se llega hasta la frontera.

En la estimación hasta la frontera la desigualdad se obtiene en cada subdominio interior de la región considerada y en los puntos próximos a la frontera.

En este trabajo se obtienen estimaciones interiores para la ecuación de la conducción del calor en normas generales de Hölder.

**Palabras clave:** estimación, norma, ecuación, función, condición inicial, condición de contorno, variable espacial

## Abstract

In the theory of the equations differential diverse contour problems for parabolic equations model different phenomena of the nature and processes of diverse nature. To determine the solution of such initial problems or of contour numerous difficulties are presented because in very few cases it can be an exact solution.

In most of the cases it is studied the solubility of the problem and the properties that have such solutions.

For the determination of the solubility of these problems two roads are used:

- 1) Determining the existence of the inverse operator by means of methods of the functional analysis.
- 2) Applying the method of the estimates a priori.

In this last method they are considered two types of estimates:

- a) Interior estimate
- b) Estimate until the frontier

In the interior estimate the inequality is obtained in each interior subdomain of the considered region and you doesn't arrive until the frontier.

In the estimate until the frontier the inequality is obtained in each interior subdomain of the considered region and in the next points to the frontier.

In this work, the interior estimates are obtained for the equation of the conduction of the heat in general norms of Hölder.

**Keyword:** estimate, norm, equation, function, initial condition, contour condition, space variable

## Introducción

En Friedman (1964), se obtienen estimaciones interiores para las soluciones clásicas de la ecuación (1) suponiendo que  $f(t; x)$  sea una función continua según Hölder con exponente  $0 < \alpha < 1$ . En 1968, Ivanovich supuso que el término independiente  $f(t; x)$  fuera una función que satisface la condición general de Hölder respecto a todas las variables. El propio Friedman mejora las condiciones para el mismo resultado suponiendo que  $f(t; x)$  sea continua con respecto a todas las variables y que satisfacen la condición de Hölder con exponente  $0 < \alpha < 1$ , respecto a las variables espaciales solamente.

El objetivo fundamental del trabajo consiste en la obtención de nuevas estimaciones interiores para soluciones clásicas de la ecuación (1) y sus derivadas hasta el segundo orden, bajo la suposición que el término independiente  $f(t; x)$  sea una función continua respecto a todas las variables en  $Q_T = ]0, T] \times \Omega$  y que satisface en  $Q_T$  la condición general uniforme de Hölder con exponente  $\alpha(r) \in A_1$ , respecto a las variables espaciales solamente. Se obtienen nuevas desigualdades interiores para las soluciones clásicas de la ecuación (1).

El método que se utiliza consiste en trabajar en una región interna (semicubo) y en él mayorar las derivadas hasta el segundo orden y las diferencias de las segundas derivadas como se muestra en (3).

Para lograr esa mayoración se aplica la teoría de Green para la solución de ecuaciones con coeficientes constantes mediante la llamada solución fundamental (10) (Citado por A.N. Tijonov y A.A. Samarsky en "Ecuaciones de la Física Matemática": 526)

## Desarrollo

**Definición:** Se llama semicubo  $N = Nd(P_0)$  de tope  $P_0 = (t_0, x^0)$ ,  $x^0 = (x_1^0, \dots, x_n^0)$  y arista  $d > 0$ , al conjunto de puntos  $(t, x)$ ,  $x = (x_1, \dots, x_n)$  que satisfacen las desigualdades .

$$x_i^0 - d \leq x_i \leq x_i^0 + d ; \quad t_0 - d^2 \leq t \leq t_0 ; \quad i = 1, \dots, n$$

Sean  $P = (t, x)$ ;  $Q = (\tau, y)$  puntos arbitrarios de  $Q_T$ , se llama

**Distancia parabólica** entre los puntos  $P$  y  $Q$  a la medida

$$d(P, Q) = \left( |t - \tau| + |x - y|^2 \right)^{1/2}$$

$$\text{donde } |x - y| = \left( \sum_{i=1}^n (x_i - y_i)^2 \right)^{1/2}$$

Para la obtención de las estimaciones interiores de las soluciones (clásicas) de la ecuación(1) se consideran éstas en los cilindros

$Q(\theta, \tau) \equiv ]\theta, \tau] \times \Omega \subset Q_T$  sin ningún tipo de condiciones iniciales ó de contorno en

$$\Gamma_t = \overline{Q_T} \setminus Q_T$$

Sean  $q, m \in \mathbb{Z}_+$ ,  $P(t, x)$ ,  $Q(t, y)$ ,  $x, y \in \Omega$ ;  $0 \leq t \leq T$

$$\Gamma_t = \{(\tau, \sigma) \in \Gamma_t ; 0 \leq \tau \leq t\}$$

por  $d_P$ ,  $d_{PQ}$  se entienden las magnitudes

$$d_P = \inf d(P, R) ; \quad d_{PQ} = \min(d_P, d_Q)$$

$$R \in \Gamma_t$$

Se dice que una función  $f$  definida en  $Q_T$  satisface la condición general uniforme de Hölder con exponente  $\alpha(r)$ ; respecto a las variables espaciales solamente, si para cualquier par de puntos  $P(t, x)$ ,  $Q(t, y) \in Q_T$  se cumple que :

$$|f(t, x) - f(t, y)| \leq K (|x - y|)^{\alpha(|x - y|)}, \quad K \equiv \text{constante} > 0$$

donde :

La función  $\alpha(r)$  es definida y continua en  $\mathbb{R}_+^*$ , tal que .

$$I) \lim_{r \rightarrow 0^+} \alpha(r) = \lim_{r \rightarrow +\infty} \alpha(r) = \alpha \in [0, 1[ ; \lim_{r \rightarrow 0^+} r\alpha(r) \ln r = \lim_{r \rightarrow +\infty} r\alpha(r) \ln r = 0$$

Si  $\alpha = 0$  entonces  $\lim_{r \rightarrow 0^+} \alpha(r) \ln r = -\alpha$  y  $\alpha(r) + r\alpha(r) \ln r > 0$

para  $r \in R_0 = ]0, R_0[ \cup ]\frac{1}{R_0}, +\infty[$  donde  $r_0$  es un número suficientemente pequeño.

(Se supone que  $\alpha(r)$  existe y es continua, por lo menos para  $r \in R_0$ )

De la condición I) se deduce que :

II)  $r^{\alpha(r)}$  es monótona creciente para  $r \in R_0$

III)  $r^{\alpha(r)-\alpha}$  crece lentamente para ,  $r \in R_0$  , es decir

$$\lim_{r \rightarrow 0^+} \frac{(k \cdot r)^{\alpha(k \cdot r)-\alpha}}{r^{\alpha(r)-\alpha}} = 1, \text{ uniformemente respecto a } k, \quad 0 < a \leq k \leq b < \infty .$$

Se denota por  $A_L, L \in \mathbb{N}$  , a la clase de las funciones , del tipo  $\alpha(r)$  para las cuales

$$(A_{\alpha(r)})^L = \left( \int_0^r t^{\alpha(r)-1} dt \right)^L < \alpha \quad ; \quad 0 < r \leq d_0 = \text{diámetro de } \Omega$$

IV)  $A\alpha(k \cdot r) \leq k A\alpha(r)$  ,  $k > 1$  ,  $k \cdot r < r_0$

$$A\alpha(\gamma \cdot r) \geq \gamma A\alpha(r) \quad , \quad 0 \leq \gamma \leq 1 \quad , \quad r < r_0$$

**\*Teorema:** Sea  $f$  una función continua en  $\overline{Q_T} = [0, T] \times E_n$  y que satisface la condición general uniforme de Hölder de exponente  $\alpha(r) \in A_1$  respecto a las variables espaciales

solamente en  $\overline{Q_T}$ . Sea  $u(t,x)$  una función continua en  $\overline{Q_T}$  de clase  $C_{0,2+B_{\alpha(r)}}(Q_T)$  y que satisface la ecuación

$$L_0 u \equiv \Delta u - \frac{\partial u}{\partial t} = f(t,x) \text{ en } Q_T$$

Entonces existe  $K = K(n, \alpha(r), B_{\alpha(r)}, T)$  tal que:

$$|D_x^i u(P)| \leq d^{-i} K \sup_N |u| + d^{2-i} K \sup_N |f| + d^{2-i+\alpha(d)} K H_{p,N}[f] \equiv KI_i$$

$$(d)^{B_{\alpha(d)}} \frac{|D_x^i u(P) - D_x^i u(Q)|}{(P-Q)^{B_{\alpha(P-Q)}}} \leq K I_i + K d^{2-i+\alpha(d)} H_{Q,N}[f], \quad i = 0, 1, 2$$

$$|u|_{0,2+B_{\alpha(r)}}^{Q_T} \leq K \left( |u|_{0,0}^{Q_T} + |f|_{2,\alpha(r)}^{Q_T} \right), \quad K = K(n, d_0) \quad (2)$$

Demostración:

Como  $M_{0,2}^{Q_T}[u], M_{0,2+B_{\alpha(r)}}^{Q_T}[u]$  son magnitudes finitas, existen dos puntos  $P(t_0, x^0), Q(t_0, y^0)$  y una derivada  $D_x^2 u$ , tales que  $\frac{1}{2} M_{0,2}^{Q_T}[u] \leq d_p^2 |D_x^2 u(P)|$  (3)

$$\frac{1}{2} M_{0,2+B_{\alpha(r)}}^{Q_T}[u] \leq d_{PQ}^{2+B_{\alpha(d_{PQ})}} \frac{|D_x^2 u(P) - D_x^2 u(Q)|}{(|x_0 - y_0|)^{B_{\alpha(|x_0 - y_0|)}}} \quad (4)$$

$$\text{con } |x_0 - y_0| < \frac{1}{4} d$$

Sea  $N_d(P)$  el semicubo con tope en el punto  $P$  y arista  $d = \mu d_p$

Sea  $\varphi(Q) \in C^3(N_d(P))$  tal que

$$\varphi(Q) = \begin{cases} 1 & Q \in N_{\frac{1}{2}d}(P) \\ 0 & Q \in N_d(P) - N_{\frac{3}{4}d}(P) \end{cases} \quad (5)$$

$$y \left| D_t^l D_x^k \varphi(t,x) \right| \leq A d^{-2l-k}, \quad 0 \leq l+k \leq 2$$

Considerando la fórmula de Green para las funciones

$$u(t,x) \quad \text{y} \quad \varphi(t,x), \quad \Gamma_0(t,\tau; x-\xi); \text{ donde}$$

$$\Gamma_0(t, \tau; x - \xi) = \frac{1}{(4\pi(\tau - t))^{n/2}} \exp\left(-\frac{|x - \xi|^2}{4(\tau - t)}\right), \tau > t \quad (6)$$

es la solución fundamental de la ecuación adjunta de la ecuación  $L_0 u = 0$  con singularidad en el punto  $(\tau, \xi)$ .

Se cumple que  $\Gamma_0(t, \tau; x - \xi) \geq 0$ ,  $\int_{E_n} \Gamma_0(t, \tau; x - \xi) = 1$  y para las derivadas de  $\Gamma_0$  se tiene:

$$\left| D_t^l D_x^h \Gamma_0(t, \tau; x - \xi) \right| \leq k(t - \tau)^{-\frac{n+2l+k}{2}} \exp\left(-k \frac{|x - \xi|^2}{t - \tau}\right) \quad (7)$$

La función  $u(t, x)$  se expresa por

$$\begin{aligned} u(t, \xi) = & - \int_{t_0-d^2}^{\tau} \int_B \varphi(t, x) f(t, x) \Gamma_0(t, \tau; x - \xi) dx dt + \\ & + \int_{t_0-d^2}^{\tau} \int_B u(t, x) \mathcal{L}_0^* [\varphi(t, x) f(t, x) \Gamma_0(t, \tau; x - \xi)] dx dt \end{aligned} \quad (8)$$

para cualquier  $(\tau, \xi) \in N_{\frac{1}{2}d}(P)$ ,  $B$  es la base inferior del semicubo  $N_\alpha(P)$ .

Derivando como en el trabajo de Friedman (1964) en el punto  $R = (\theta, \zeta)$

$$\begin{aligned} D_\zeta^2 u(\theta, \zeta) = & - \int_{t_0-d^2}^{\theta} \int_B D^2 \Gamma_0(t, \tau; x - \zeta) [\varphi(t, x) f(t, x) - \varphi(t, \zeta) f(t, \zeta)] dx dt + \\ & - \int_{t_0-d^2}^{\theta} \varphi(t, \zeta) f(t, \zeta) \int_B D_\zeta^2 \Gamma_0(t, \theta; x - \zeta) dx dt + \\ & + \int_{t_0-d^2}^{\theta} \int_B u(t, x) \{(\Delta_x + D_t) [\varphi(t, x) D_\zeta^2 \Gamma_0(t, \theta; x - \zeta)]\} dx dt \end{aligned}$$

(\*\*) Pasando la integral de volumen a una integral de superficie, derivando por  $dS_x$ , el elemento de superficie en el contorno  $\partial B$

$$D_\zeta^2 u(\theta, \zeta) = - \int_{t_0-d^2}^{\theta} \int_B D^2 \Gamma_0(t, \theta; x - \zeta) [\varphi(t, x) f(t, x) - \varphi(t, \zeta) f(t, \zeta)] dx dt +$$

$$\begin{aligned}
 & - \int_{t_0-d^2}^{\theta} \varphi(t, \zeta) f(t, \zeta) \int_{\partial B} D_{\zeta} \Gamma_0(t, \theta; x - \zeta) dx dt + \\
 & + \int_{t_0-d^2}^{\theta} \int_B u(t, x) \left\{ (\Delta_x + D_t) [\varphi(t, x) D_{\zeta}^2 \Gamma_0(t, \theta; x - \zeta)] \right\} dx dt \\
 & = I_1(R) + I_2(R) + I_3(R)
 \end{aligned}$$

Sustituyendo  $R$  por  $P$  se tiene que

$$\left| D_{\zeta}^2(P) \right| \leq \left| I_1(P) \right| + \left| I_2(P) \right| + \left| I_3(P) \right|. \quad (9)$$

Estimemos  $|I_1(P)|$ :

$$\left| I_1(P) \right| \leq \int_{t_0-d^2}^{t_0} \int_B \left| D^2 \Gamma_0(t, t_0, x - x_0) \right| \left| \varphi(t, x) f(t, x) - \varphi(t, x_0) f(t, x_0) \right| dx dt$$

ahora,

$$\begin{aligned}
 & \left| \varphi(t, x) f(t, x) - \varphi(t, x_0) f(t, x_0) \right| \leq \\
 & M_{2, \alpha(x)}^{t_0} [f] \frac{d_{\rho}^{-2}}{(d_{\rho Q})^{\alpha(d_{\rho Q})}} \left( |x - x_0| \right)^{\alpha(|x - x_0|)} + \frac{|x - x_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0} [f] \quad (10)
 \end{aligned}$$

Teniendo en cuenta (7):

$$\begin{aligned}
 \left| I_1(P) \right| & \leq K \int_{t_0-d^2}^{t_0} \int_B (t_0 - t)^{-\frac{n+2}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} \times \\
 & \times \left( M_{2, \alpha(x)}^{t_0} [f] \frac{d_{\rho}^{-2}}{(d_{\rho Q})^{\alpha(d_{\rho Q})}} \left( |x - x_0| \right)^{\alpha(|x - x_0|)} + \frac{|x - x_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0} [f] \right) dx dt
 \end{aligned}$$

Haciendo cambio de variables:

$$\begin{aligned}
 r & = |x - x_0| & dx & = r^{n-1} dr \\
 \rho & = \frac{r^2}{t_0 - t} & dt & = r^2 \rho^{-2} d\rho
 \end{aligned} \quad (11)$$

$$\left| I_1(P) \right| \leq K \int_{\frac{r^2}{d^2}}^{\infty} \int_0^d \frac{\rho^{\frac{n+2}{2} - 2}}{r^{n+x}} e^{-k\rho} \times$$

$$\begin{aligned} & \times \left( M_{2,\alpha(x)}^{t_0} [f] \frac{d_\rho^{-2}}{(d_{PQ})^{\alpha(d_{PQ})}} r^{\alpha(r)-1} + \frac{r}{d} d_\rho^{-2} M_{2,0}^{t_0} [f] \right) dr d\rho \\ & \leq K \int_{\frac{r^2}{d^2}}^{\infty} \rho^{\frac{n-1}{2}} e^{-k\rho} d\rho \int_0^d \left( M_{2,\alpha(x)}^{t_0} [f] \frac{d_\rho^{-2}}{(d_{PQ})^{\alpha(d_{PQ})}} r^{\alpha(r)-1} + \frac{r}{d} d_\rho^{-2} M_{2,0}^{t_0} [f] \right) dr \\ |I_1(P)| & \leq K \left[ M_{2,\alpha(x)}^{t_0} [f] \frac{d_\rho^{-2}}{(d_{PQ})^{\alpha(d_{PQ})}} \int_0^d r^{\alpha(r)-1} dr + d_\rho^{-2} M_{2,0}^{t_0} [f] \right] \\ |I_1(P)| & \leq K \frac{d_\rho^{-2}}{(d_{PQ})^{\alpha(d_{PQ})}} M_{2,\alpha(x)}^{t_0} [f] A_{\alpha(d)} + d_\rho^{-2} M_{2,0}^{t_0} [f] \quad (12) \\ & \quad \left( A_{\alpha(d)} = d^{B_{\alpha(d)}} \right) \end{aligned}$$

Mayoremos  $|I_2(P)|$ .

De (8), (6), (5)

$$|I_2(P)| \leq d_\rho^{-2} M_{2,0}^{t_0} [f] \int_{t_0-d^2}^{t_0} \int_{\partial B} |D_\xi \Gamma_0(t, t_0; x - x_0)| dS_x dt$$

Aplicando la desigualdad  $|x - x_0| > \frac{3}{4}d$  para  $x \in \partial B$  y sustituyendo  $z = \frac{d^2}{t_0 - t}$ ,

$$dz = \frac{d^2}{(t_0 - t)^2} dt, \quad dt = \frac{(t_0 - t)^2}{d^2} dz = \frac{d^2}{z^2} dz \quad (13)$$

$$|I_2(P)| \leq k d_\rho^{-2} M_{2,0}^{t_0} [f] \int_{t_0-d^2}^{t_0} \int_{\partial B} (t_0 - t)^{\frac{n+1}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} dS_x dt \leq$$

$$|I_2(P)| \leq k d_\rho^{-2} M_{2,0}^{t_0} [f] \int_{t_0-d^2}^{t_0} \int_{\partial B} (t_0 - t)^{\frac{n+1}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} dS_x dt \leq$$

$$\leq k d_\rho^{-2} M_{2,0}^{t_0} [f] \int_{t_0-d^2}^{t_0} (t_0 - t)^{\frac{n+1}{2}} e^{-k \frac{d^2}{t_0-t}} d^{n-1} dt$$

$$|I_2(P)| \leq k d^{n-1} d_\rho^{-2} M_{2,0}^{t_0} [f] \int_1^\infty \left( \frac{z}{d^2} \right)^{\frac{n+1}{2}} e^{-kz} d^2 z^{-2} dz$$

$$\leq k d^{n-1} d_\rho^{-2} M_{2,0}^{t_0} [f] \int_1^\infty z^{\frac{n+1}{2}-2} e^{-kz} \frac{d^2}{d^{n+1}} dz$$

$$|I_2(P)| \leq k d_\rho^{-2} M_{2,0}^{t_0} [f] \quad (14)$$

Mayoremos  $|I_3(P)|$ . Del hecho que  $\Delta_\xi \Gamma_0 + D_t \Gamma_0 = 0$  y que  $L^* \Gamma_0 = 0$



$$\begin{aligned}
 |I_3(P)| &\leq k M_{0,0}^{t_0} [u] \\
 &\left( \left| \frac{\partial^2 \varphi}{\partial x_i^2} \right| \left| D_\xi^2 \Gamma_0(t, t_0, x - \xi) \right| + \left| \frac{\partial \varphi}{\partial x_i} \right| \left| D^3 \Gamma_0(t, t_0, x - \xi) \right| + \left| \frac{\partial \varphi}{\partial x_i} \right| \left| D_\xi^2 \Gamma_0 \right| \right) + \\
 &\int_E \sum_{i=1}^n + \left| D_t \varphi \right| \left| D_\xi^2 \Gamma_0(t, t_0, x - \xi) \right| dx dt \leq \\
 &k M_{0,0}^{t_0} [u] \int_E \int \left[ d^{-2} (t_0 - t)^{-\frac{n+2}{2}} e^{-k \frac{|x-t|^2}{t_0-t}} + d^{-1} (t_0 - t)^{-\frac{n+3}{2}} e^{-k \frac{|x-t|^2}{t_0-t}} + \right. \\
 &\quad \left. + d^{-1} (t_0 - t)^{-\frac{n+2}{2}} e^{-k \frac{|x-t|^2}{t_0-t}} \right] dx dt \\
 |I_3(P)| &\leq k M_{0,0}^{t_0} [u] \int_E \int \left[ (d^{-2} + d^{-1}) (t_0 - t)^{-\frac{n+2}{2}} + d^{-1} (t_0 - t)^{-\frac{n+3}{2}} \right] e^{-k \frac{|x-x_0|^2}{t_0-t}} dx dt \\
 E &= \left( N_{\frac{3}{4}d}(P) - N_{\frac{1}{2}d}(P) \right)
 \end{aligned} \tag{15}$$

Sea  $E = E_1 \cup E_2$ ,  $E_1 = \left\{ (t, x) \in E : |x - x_0| > \frac{d}{2} \right\}$ ,  $E_2 = E \setminus E_1$

Considerando la desigualdad  $|x - x_0| \geq \frac{d}{4}$  para  $(t, x) \in E_1$

y sustituyendo  $z = \frac{d^2}{t_0 - t}$ ,  $dt = \frac{d^2}{z^2} dz$

$$\begin{aligned}
 &\int_{t_0-d^2}^{t_0} \int_{B_1} \left[ (d^{-2} + d^{-1}) (t_0 - t)^{-\frac{n+2}{2}} + d^{-1} (t_0 - t)^{-\frac{n+3}{2}} \right] e^{-k \frac{d^2}{t_0-t}} d^2 z^{-2} dx dz \\
 &= \int_1^\infty \int_{B_1} \left[ (d^{-2} + d^{-1}) \frac{z^{\frac{n+2}{2}}}{d^{n+2}} + d^{-1} \frac{z^{\frac{n+3}{2}}}{d^{n+3}} \right] e^{-kz} d^2 z^{-2} dx dz \\
 &= d^n \int_1^\infty \left[ (d^{-2} + d^{-1}) \frac{z^{\frac{n-1}{2}}}{d^{n+2}} + d^{-1} \frac{z^{\frac{n+1}{2}}}{d^{n+1}} \right] e^{-kz} dz \leq k \left[ d^n \left( \frac{d^{-2} + d^{-1}}{d^n} \right) + \frac{1}{d^{n+2}} \right]
 \end{aligned}$$

luego  $\int_{t_0-d^2}^{t_0} \int_{B_1} \left[ (d^{-2} + d^{-1}) (t_0 - t)^{-\frac{n+2}{2}} + d^{-1} (t_0 - t)^{-\frac{n+3}{2}} \right] e^{-k \frac{|x-x_0|^2}{t_0-t}} dx dt \leq$   
 $\leq k(2d^{-2} + d^{-1}) \leq kd^{-2}$  (16).

De  $(t_0 - t) > \left(\frac{d}{4}\right)^2$ , si  $(t, x) \in B_2$  (recordar que  $|x_0 - y_0| < \frac{d}{4}$ )

$$\int_{t_0-d^2}^{t_0} \int_{B_2} \left[ (d^{-2} + d^{-1}) (t_0 - t)^{-\frac{n+2}{2}} + d^{-1} (t_0 - t)^{-\frac{n+3}{2}} \right] e^{-k \frac{|x-x_0|^2}{t_0-t}} dx dt \leq$$

$$\begin{aligned}
 &\leq k \int_{t_0-d^2}^{t_0} \int_{B_2} \left[ (d^{-2} + d^{-1}) \frac{1}{d^{n+2}} + \frac{d^{-1}}{d^{n+3}} \right] e^{-k \frac{|x-x_0|^2}{d^2}} dx dt \leq \\
 &\leq kd^2 \int_{B_2} \left[ (d^{-2} + d^{-1}) \frac{1}{d^{n+2}} + \frac{d^{-1}}{d^{n+3}} \right] e^{-k \frac{|x-x_0|^2}{d^2}} dx \leq \\
 &\leq k \left( \frac{2}{d^{n+2}} + \frac{1}{d^{n+1}} \right) \int_{B_2} e^{-k \frac{|x-x_0|^2}{d^2}} dx \leq \\
 &\leq k \left( \frac{2}{d^{n+2}} + \frac{1}{d^{n+1}} \right) Vol(B_2) \leq kd^n \left( \frac{2}{d^{n+2}} + \frac{1}{d^{n+1}} \right) \leq \\
 &\leq k \left( \frac{1}{d^2} + \frac{1}{d} \right) \leq kd^{-2} \quad (17)
 \end{aligned}$$

luego, de (15), (16) y (17) se obtiene que

$$|I_3(P)| \leq kd^{-2} M_{0,0}^{t_0}[u] \quad (18)$$

y, de (9), (12), (14) y (18) se tiene que

$$|D_x^2 u(P)| \leq k \frac{d_\rho^{-2}}{(d_{PQ})^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] A_{\alpha(d)} + k d_\rho^{-2} M_{2,0}^{t_0}[f] + k(d^{-2}) M_{0,0}^{t_0}[u]$$

y de (3):

$$\frac{1}{2} M_{0,2}^{t_0}[u] \leq k \frac{A_{\alpha(d)}}{(d_{PQ})^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] + k M_{2,0}^{t_0}[f] + (d^{-2}) d_\rho^2 k M_{0,0}^{t_0}[u]$$

$$\frac{1}{2} M_{0,2}^{t_0}[u] \leq k \frac{A_{\alpha(d)}}{(d_{PQ})^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] + k M_{2,0}^{t_0}[f] + kd^{-2} d_\rho^2 M_{0,0}^{t_0}[u] \quad (19)$$

$$\frac{1}{2} M_{0,2}^{t_0}[u] \leq k \frac{d^{B(r)}}{(d_\rho)^{\alpha(d_\rho)}} M_{2,\alpha(r)}^{t_0}[f] + k M_{2,0}^{t_0}[f] + k(\mu) M_{0,0}^{t_0}[u]$$

$$\text{Para } 0 < r < 1, \quad r d_\rho < d_\rho \Rightarrow d^{\alpha(d)} < (d_\rho)^{\alpha(d_\rho)} \Rightarrow \frac{1}{d^{\alpha(d)}} > \frac{1}{(d_\rho)^{\alpha(d_\rho)}}$$

luego,

$$M_{0,2}^{t_0}[u] \leq k d^{B_{\alpha(d)} - \alpha(d)} M_{2,\alpha(r)}^{t_0}[f] + k M_{2,0}^{t_0}[f] + k(\mu) M_{0,0}^{t_0}[u]$$

Mayoremos  $M_{0,2+B_{\alpha(r)}}^{t_0}[u]$ .

Consideremos los puntos P, Q que satisfacen la condición (4). Supongamos, por ejemplo, que  $d_{PQ} = d_\rho$  y consideremos  $d(P,Q) \leq \frac{1}{4}d$ , o sea,  $|x_0 - y_0| \leq \frac{1}{4}d$ . Según la desigualdad (9):

$$|D^2u(P) - D^2u(Q)| \leq |I_1(P) - I_1(Q)| + |I_2(P) - I_2(Q)| + |I_3(P) - I_3(Q)| \quad (20)$$

Para  $\delta = \frac{|x_0 - y_0|}{2}$

$$\begin{aligned} |I_1(P) - I_1(Q)| &= \left| \int_{t_0-d^2 B}^{t_0} \int \{ D^2\Gamma_0(t, t_0, x-x_0) [\varphi(t, x)f(t, x) - \varphi(t, x_0)f(t, x_0)] - \right. \\ &\quad \left. - D^2\Gamma_0(t, t_0, x-y_0) [\varphi(t, x)f(t, x) - \varphi(t, y_0)f(t, y_0)] \} dx dt \right| \\ &\leq \left| \int_{t_0-d^2 B}^{t_0-\delta^2} \int [D^2\Gamma_0(t, t_0, x-x_0) - D^2\Gamma_0(t, t_0, x-y_0)] [\varphi(t, x)f(t, x) - \varphi(t, x_0)f(t, x_0)] dx dt \right| + \\ &\quad + \left| \int_{t_0-d^2 B}^{t_0-\delta^2} \int D^2\Gamma_0(t, t_0, x-y_0) [\varphi(t, y_0)f(t, y_0) - \varphi(t, x_0)f(t, x_0)] dx dt \right| + \\ &\quad + \left| \int_{t_0-d^2 B}^{t_0} \int D^2\Gamma_0(t, t_0, x-x_0) [\varphi(t, x)f(t, x) - \varphi(t, x_0)f(t, x_0)] dx dt \right| + \\ &\quad + \left| \int_{t_0-d^2 B}^{t_0} \int D^2\Gamma_0(t, t_0, x-y_0) [\varphi(t, x)f(t, x) - \varphi(t, y_0)f(t, y_0)] dx dt \right| \\ &= V_1 + V_2 + V_3 + V_4 \quad (21) \end{aligned}$$

Mayoramos  $V_1$  aplicando el teorema del valor medio de Lagrange, y (10) y el cambio de

variables  $\rho = \frac{|x-x_0|}{(t_0-t)^{\frac{1}{2}}}$ ,  $dx = (t_0-t)^{\frac{n}{2}} \rho^{n-1} d\rho$  (22)

$$\begin{aligned} V_1 &\leq k \int_{t_0-d^2 B}^{t_0-\delta^2} \int (t_0-t)^{-\frac{n+3}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} \left( \frac{M_{2,\alpha(r)}^{t_0}[f] (|x-x_0|)^{\alpha(|x-x_0|)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x-x_0|}{d} \right) |x_0 - y_0| dx dt \\ &\leq k |x_0 - y_0| \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0-d^2 B}^{t_0-\delta^2} \int (t_0-t)^{-\frac{n+3}{2}} (|x_0 - x_0|)^{\alpha(|x-x_0|)} e^{-k \frac{|x-x_0|^2}{t_0-t}} dx dt + \\ &\quad + k \frac{|x_0 - y_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0}[f] \int_{t_0-d^2 B}^{t_0-\delta^2} \int (t_0-t)^{-\frac{n+3}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} |x_0 - x_0| dx dt \\ &\leq k |x_0 - y_0| \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0-d^2 B^*}^{t_0-\delta^2} \int (t_0-t)^{-\frac{n+3}{2} + \frac{n}{2}} \left[ (t_0-t)^{\frac{1}{2}} \rho \right]^{\alpha \left[ (t_0-t)^{\frac{1}{2}} \rho \right]} \rho^{n-1} e^{-k\rho^2} d\rho dt + \end{aligned}$$

$$k \frac{|x_0 - y_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0}[f] \int_{t_0-d^2}^{t_0-\delta^2} \int (t_0-t)^{-1} \rho^n e^{-k\delta^2} d\rho dt$$

Como  $0 < t_0 - t < d^2$ , para  $d < r_0$

$$\begin{aligned} V_1 &\leq k|x_0 - y_0| \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0-d^2}^{t_0-\delta^2} (t_0-t)^{\frac{3}{2}} \int_{B^*} \frac{(d_{\rho})^{\alpha(d_{\rho})-\alpha}}{\rho^{\alpha(r)-\alpha}} d^{\alpha} \rho^{n-1} e^{-k\rho^2} d\rho dt + \\ &+ k \frac{|x_0 - y_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0}[f] \int_{t_0-d^2}^{t_0-\delta^2} \frac{dt}{t_0-t} \\ &\leq k|x_0 - y_0| \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} d^{\alpha} \int_{t_0-d^2}^{t_0-\delta^2} (t_0-t)^{\frac{3}{2}} dt + \\ &+ k \frac{|x_0 - y_0|}{d} d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{1}{\delta^2} (d^2 - \delta^2) + \\ &k|x_0 - y_0| \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} d^{\alpha} (t_0-t)^{-\frac{1}{2}} \Big|_{t_0-d^2}^{t_0-\delta^2} \end{aligned}$$

Utilizando la relación  $\frac{1}{d^2} < \frac{1}{t_0-t} < \frac{1}{\delta^2}$  para realizar la mayoración correspondiente:

$$\begin{aligned} V_1 &\leq k|x_0 - y_0| \left( d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{d^2}{\delta^2} + \frac{d^{\alpha} d_{PQ}^{-2} M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})}} \left[ \frac{1}{\delta} - \frac{1}{d} \right] \right) \\ &\leq k|x_0 - y_0| \left( \frac{d_{\rho}^{-2}}{d} M_{2,0}^{t_0}[f] + \frac{d^{\alpha} d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] \right) \frac{d^2}{\delta^2} \quad (23) \end{aligned}$$

Mayoremos  $V_2$

Aplicando (9) y el teorema de la divergencia de Gauss-Ostrogradski

$$V_2 \leq k \int_{t_0-d^2}^{t_0-\delta^2} (t_0-t)^{-\frac{n+1}{2}} \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \right) \int_{\partial B} e^{-k \frac{|x-x_0|^2}{t_0-t}} dS_x dt$$

Considerando  $|x - y_0| > d^{t-t_0}$

$$\begin{aligned} V_2 &\leq k \int_{t_0-d^2}^{t_0-\delta^2} (t_0-t)^{-\frac{n+1}{2}} \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \right) \int_{\partial B} e^{-k \frac{d^2}{t_0-t}} dS_x dt \\ &\leq k d^{n-1} \int_{t_0-d^2}^{t_0-\delta^2} (t_0-t)^{-\frac{n+1}{2}} e^{-k \frac{d^2}{t_0-t}} \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \right) dt \end{aligned}$$

Haciendo el cambio  $z = \frac{d^2}{t_0-t}$ ,  $dt = d^2 z^{-2} dz$

$$\begin{aligned}
 V_2 &\leq k d^{n-1} \int_1^{\frac{d^2}{\delta^2}} \left(\frac{d^2}{z}\right)^{-\frac{n+1}{2}} e^{-kz} d^2 z^{-2} \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \right) dz \\
 &\leq k \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \right)
 \end{aligned}
 \tag{24}$$

Haciendo el cambio  $|x - x_0| = (t_0 - t)^{\frac{1}{2}} \rho$ ,  $\rho = \frac{|x - x_0|}{(t_0 - t)^{\frac{1}{2}}}$ ,  $dx = (t_0 - t)^{\frac{1}{2}} \delta^{n-1} d\rho$

$$\begin{aligned}
 |V_3| &\leq \int_{t_0 - \delta^2}^{t_0} \int_B |D^2 \Gamma_0(t, t_0, x - x_0)| |\varphi(t, x) f(t, x) - \varphi(t, x_0) f(t, x_0)| dx dt \\
 &\leq \int_{t_0 - \delta^2}^{t_0} \int_B (t_0 - t)^{-\frac{n+2}{2}} e^{-k \frac{|x-x_0|^2}{t_0-t}} \left( \frac{M_{2,\alpha(r)}^{t_0}[f] (|x-x_0|)^{\alpha(|x-x_0|)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x-x_0|}{d} \right) dx dt \\
 &\leq \int_{t_0 - \delta^2}^{t_0} \int_0^{\infty} (t_0 - t)^{-\frac{n+2}{2}} e^{-k\rho^2} (t_0 - t)^{\frac{n}{2}} \rho^{n-1} \left( \frac{M_{2,\alpha(r)}^{t_0}[f] (|x-x_0|)^{\alpha(|x-x_0|)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x-x_0|}{d} \right) d\rho dt \\
 &\leq \int_{t_0 - \delta^2}^{t_0} \int_0^{\infty} (t_0 - t)^{-1} \rho^{n-1} e^{-k\rho^2} \left( \frac{M_{2,\alpha(r)}^{t_0}[f] \left[ (t_0 - t)^{\frac{1}{2}} \rho \right]^{\alpha \left( (t_0 - t)^{\frac{1}{2}} \rho \right)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{(t_0 - t)^{\frac{1}{2}}}{d} \rho \right) d\rho dt \\
 &\leq \int_{t_0 - \delta^2}^{t_0} (t_0 - t)^{-1} \int_0^{\infty} \rho^{n+1} e^{-k\rho^2} \left( \frac{M_{2,\alpha(r)}^{t_0}[f] (\delta\rho)^{\alpha(\delta\rho)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{\delta}{d} \rho \right) d\rho dt \\
 &\leq \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0 - \delta^2}^{t_0} (t_0 - t)^{-1} \int_0^{\infty} \rho^{n+1} e^{-k\rho^2} (\delta\rho)^{\alpha(\delta\rho)} d\rho dt + \\
 &+ d_{\rho}^{-2} M_{2,0}^{t_0}[f] \int_{t_0 - \delta^2}^{t_0} (t_0 - t)^{-1} \int_0^{\infty} \rho^{n+2} e^{-k\rho^2} d\rho dt \frac{\delta}{d} \\
 &\leq \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0 - \delta^2}^{t_0} (t_0 - t)^{-1} \int_0^{\infty} \rho^{n+1} e^{-k\rho^2} \frac{(\delta\rho)^{\alpha(\delta\rho)-\alpha}}{\rho^{\alpha(\rho)-\alpha}} \delta^{\alpha} d\rho dt + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \int_{t_0 - \delta^2}^{t_0} (t_0 - t)^{-1} dt \frac{\delta}{d} \\
 &\leq k \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \delta^{\alpha} \int_{t_0 - \delta^2}^{t_0} \frac{dt}{t_0 - t} + d_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{\delta}{d} \\
 &\leq k \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \delta^{\alpha} + d_{\rho}^{-2} d^{-1} M_{2,0}^{t_0}[f] \delta
 \end{aligned}
 \tag{25}$$

Análogamente a  $|V_3|$  se estima  $|V_4|$

$$\begin{aligned}
 |V_4| &\leq \int_{t_0-\delta^2}^{t_0} \int_B (t_0-t)^{-\frac{n+2}{2}} e^{-k\frac{|x-y_0|^2}{t_0-t}} \left( \frac{M_{2,\alpha(r)}^{t_0}[f](|x-y_0|)^{\alpha(|x-y_0|)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_\rho^{-2} M_{2,0}^{t_0}[f] \frac{|x-y_0|}{d} \right) dx dt \\
 &\leq \int_{t_0-\delta^2}^{t_0} (t_0-t)^{-1} \int_0^\infty \rho^{n-1} e^{-k\rho^2} \left( \frac{M_{2,\alpha(r)}^{t_0}[f](\delta\rho)^{\alpha(\delta\rho)}}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_\rho^{-2} M_{2,0}^{t_0}[f] \frac{\delta}{d} \rho \right) d\rho dt \\
 &\leq \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \int_{t_0-\delta^2}^{t_0} (t_0-t)^{-1} \int_0^\infty \rho^{n-1+\alpha(\rho)} e^{-k\rho^2} \frac{(\delta\rho)^{\alpha(\delta\rho)-\alpha}}{\rho^{\alpha(\rho)-\alpha}} \delta^\alpha d\rho dt + \\
 &+ d_\rho^{-2} M_{2,0}^{t_0}[f] \delta \int_{t_0-\delta^2}^{t_0} (t_0-t)^{-1} \int_0^\infty \rho^n e^{-k\rho^2} d\rho dt \\
 &\leq k \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \delta^\alpha \int_{t_0-\delta^2}^{t_0} (t_0-t)^{-1} dt + d_\rho^{-2} M_{2,0}^{t_0}[f] \delta \int_{t_0-\delta^2}^{t_0} (t_0-t)^{-1} dt \\
 &\leq k \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} \delta^\alpha d_\rho^{-2} M_{2,0}^{t_0}[f] \delta \tag{26}
 \end{aligned}$$

De (21), (23), (24), (25) y (26) se tiene que:

$$\begin{aligned}
 |I_1(P) - I_1(Q)| &\leq k|x_0 - y_0| \left( \frac{d_\rho^{-2}}{d} M_{2,0}^{t_0}[f] + d^\alpha \frac{d_{PQ}^2}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] \right) \frac{d^2}{\delta^2} + \\
 &+ k \left[ |x_0 - y_0|^\alpha + (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} \right] \frac{M_{2,\alpha(r)}^{t_0}[f]}{(d_{PQ})^{\alpha(d_{PQ})+2}} + d_\rho^{-2} |x_0 - y_0| M_{2,0}^{t_0}[f] \tag{27}
 \end{aligned}$$

Mayoremos  $|I_2(P) - I_2(Q)|$

$$\begin{aligned}
 |I_2(P) - I_2(Q)| &\leq \left| \int_{t_0-d^2}^{t_0} \varphi(t, x_0) f(t, x_0) D_\xi \left( - \int_B D_x \Gamma_0(t, t_0, x - x_0) dx \right) dt - \right. \\
 &\quad \left. - \int_{t_0-d^2}^{t_0} \varphi(t, y_0) f(t, y_0) D_\xi \left( \int_B D_x \Gamma_0(t, t_0, x - y_0) dx \right) dt \right| \\
 &= \left| \int_{t_0-d^2}^{t_0} [\varphi(t, x_0) f(t, x_0) - \varphi(t, y_0) f(t, y_0)] D_\xi \left( - \int_B D_x \Gamma_0(t, t_0, x - x_0) dx \right) dt \right| + \\
 &+ \left| \int_{t_0-d^2}^{t_0} \varphi(t, x_0) f(t, y_0) \left[ D_\xi \left( - \int_B D_x \Gamma_0(t, t_0, x - x_0) dx \right) - D_\xi \left( - \int_B D_x \Gamma_0(t, t_0, x - y_0) dx \right) \right] dt \right| \\
 &+ \left| \int_{t_0-d^2}^{t_0} \left\{ [\varphi(t, x_0) f(t, y_0) - \varphi(t, y_0) f(t, y_0)] D_\xi \left( - \int_B D_x \Gamma_0(t, t_0, x - y_0) dx \right) \right\} dt \right| \\
 &\leq W_{21} + W_{22} + W_{23} \tag{28}
 \end{aligned}$$

Aplicando el teorema de Gauss-Ostrogradski, y el cambio  $z = \frac{d^2}{t_0 - t}$

$$\begin{aligned}
 |W_{21}| &\leq \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0} [f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} \right) \int_{t_0 - d^2}^{t_0} \int_{\partial B} (t_0 - t)^{-\frac{n+1}{2}} e^{-k \frac{|x-x_0|^2}{t-t_0}} dS_x dt \\
 &\leq \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0} [f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} \right) \int_{t_0 - d^2}^{t_0} \int_{\partial B} (t_0 - t)^{-\frac{n+1}{2}} e^{-k \frac{d^2}{t-t_0}} dS_x dt \\
 &\leq \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0} [f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} \right) \int_1^\infty d^{-n+1} z^{\frac{n+1}{2}} e^{-kz} d^{n-1} d^2 z^{-2} dz \\
 &\leq \left( \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0} [f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} \right) \quad (29)
 \end{aligned}$$

Aplicando el teorema del valor medio, el teorema de Gauss-Ostrogradski y teniendo en cuenta para  $x_0 \in \partial B : |x - x_0| \geq \frac{1}{4} d$

$$\begin{aligned}
 |W_{22}| &\leq d_{\rho}^{-2} M_{2,\alpha}^{t_0} [f] \int_{t_0 - d^2}^{t_0} \left[ \int_{\partial B} D\Gamma_0(t, t_0; x - x_0) dS_x - \int_{\partial B} D\Gamma_0(t, t_0; y_0 - x) dS_x \right] dt \\
 &\leq d_{\rho}^{-2} M_{2,\alpha}^{t_0} [f] \int_{t_0 - d^2}^{t_0} \left[ \int_{\partial B} D^2\Gamma_0(t, t_0; x - x^*) |x_0 - y_0| dS_x \right] dt \\
 &\leq k d_{\rho}^{-2} M_{2,\alpha}^{t_0} [f] \int_{t_0 - d^2}^{t_0} (t_0 - t)^{-\frac{n+2}{2}} \int_{\partial B} e^{-k \frac{|x-x_0|^2}{t_0-t}} dS_x |x_0 - y_0| dt \\
 &\leq k d_{\rho}^{-2} M_{2,\alpha}^{t_0} [f] \int_{t_0 - d^2}^{t_0} (t_0 - t)^{-\frac{n+2}{2}} e^{-k \frac{d^2}{t_0-t}} \int_{\partial B} dS_x |x_0 - y_0| dt \\
 &\leq k d_{\rho}^{-2} M_{2,\alpha}^{t_0} [f] \frac{|x_0 - y_0|}{d} \quad (30)
 \end{aligned}$$

$$\begin{aligned}
 |W_{23}| &\leq d_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0} [f] \int_{t_0 - d^2}^{t_0} \left| D_x \left( - \int_B D\Gamma_0(t, t_0; x - x_0) dx \right) \right| dt \\
 &\leq d_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0} [f] \int_{t_0 - d^2}^{t_0} \int_{\partial B} |D\Gamma_0(t, t_0; x - x_0)| dS_x dt \\
 &\leq k d_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0} [f] \int_{t_0 - d^2}^{t_0} (t - t_0)^{-\frac{n+1}{2}} \int_{\partial B} e^{-k \frac{|x-x_0|^2}{t_0-t}} dS_x dt \\
 &\leq k d_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0} [f] \int_{t_0 - d^2}^{t_0} (t - t_0)^{-\frac{n+1}{2}} e^{-k \frac{d^2}{t_0-t}} \int_{\partial B} dS_x dt
 \end{aligned}$$

$$\begin{aligned} &\leq kd_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0}[f] d^{n-1} \int_{t_0-d^2}^{t_0} (t-t_0)^{\frac{n+1}{2}} e^{-k\frac{d}{t_0-t}} dt \\ &\leq kd_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0}[f] d^{n-1} \int_1^{\infty} d^{-n-1} z^{\frac{n+1}{2}} e^{-kz} d^2 z^{-2} dz \\ &\leq kd_{\rho}^{-2} \frac{|x_0 - y_0|}{d} M_{2,0}^{t_0}[f] \quad (31) \end{aligned}$$

De (28), (29), (30) y (31) se obtiene:

$$\begin{aligned} |I_2(P) - I_2(Q)| &\leq k \frac{d_{PQ}^{-2}}{d_{PQ}^{\alpha(d_{PQ})}} M_{2,\alpha(r)}^{t_0}[f] (|x_0 - y_0|)^{\alpha(|x_0 - y_0|)} + kd_{\rho}^{-2} M_{2,0}^{t_0}[f] \frac{|x_0 - y_0|}{d} \quad (32) \\ |I_3(P) - I_3(Q)| &\leq \left| \int_{t_0-d^2}^{t_0} \int_B u(t,x) \{ (D_x + D_t) [\varphi(t,x) D_{\zeta}^2 \Gamma_0(t,t_0,x-x_0)] \} dx dt - \right. \\ &\quad \left. - \int_{t_0-d^2}^{t_0} \int_B u(t,x) \{ (D_x + D_t) [\varphi(t,x) D_{\zeta}^2 \Gamma_0(t,t_0,x-y_0)] \} dx dt \right| \\ &\leq \left| \int_{t_0-d^2}^{t_0} \int_B u(t,x) \{ (D_x + D_t) [\varphi(t,x) (D_{\zeta}^2 \Gamma_0(t,t_0,x-x_0) - D_{\zeta}^2 \Gamma_0(t,t_0,x-y_0))] \} dx dt \right| \\ &\leq k M_{2,0}^{t_0}[u] \int_{t_0-d^2}^{t_0} \int_B \left[ d^{-2} (t_0-t)^{\frac{n+3}{2}} + d^{-1} (t_0-t)^{\frac{n+4}{2}} + d^{-1} (t_0-t)^{\frac{n+3}{2}} \right] e^{-k\frac{|x-x^*|^2}{t_0-t}} |x_0 - y_0| dx dt \end{aligned}$$

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