

# QUALITATIVE PROPERTIES OF THE FREE-BOUNDARY OF THE REYNOLDS EQUATION IN LUBRICATION

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## Abstract

The hydrodynamic lubrication of a cylindrical bearing is governed by the Reynolds equation that must be satisfied by the pressure of lubricating oil. When cavitation occurs we are carried to an elliptic free-boundary problem where the free-boundary separates the lubricated region from the cavited region.

Some qualitative properties are obtained about the shape of the free-boundary as well as the localization of the cavited region.

## 1. Introduction. Existence and uniqueness

Let  $\Omega$  be the rectangle  $(0, 2\pi) \times (0, 1) \subset \mathbb{R}^2$ ; let  $\Gamma_0 = (0, 2\pi) \times \{0\}$ ,  $\Gamma_1 = (0, 2\pi) \times \{1\}$  and let us introduce the following sets of functions:

$$V = \{\phi \in H^1(\Omega), \phi|_{\Gamma_0 \cup \Gamma_1} = 0, \phi \text{ is } 2\pi x - \text{periodic}\}$$

$$V_a = \{\phi \in H^1(\Omega), \phi|_{\Gamma_0} = 0, \phi|_{\Gamma_1} = p_a, \phi \text{ is } 2\pi x - \text{periodic}\}$$

where  $H^1(\Omega)$  is the Sobolev space of functions such that they and their first derivatives are square summable.

We consider the following:

**Problem (P).**

Find a pair of functions  $(p, \gamma)$  such that

$$(1.1) \quad (p, \gamma) \in V_a \times L^\infty(\Omega)$$

$$(1.2) \quad p \geq 0 \text{ and } H(p) \leq \gamma \leq 1 \text{ a.e. in } \Omega$$

$$(1.3) \quad \int_\Omega h^3 \nabla p \nabla \xi = \int_\Omega h \gamma \frac{\partial \xi}{\partial x} \quad \forall \xi \in V,$$

where  $h = h(x) = 1 + \alpha \cos x$ , with  $0 < \alpha < 1$ , and  $H$  is the Heaviside function.

This problem is related to the lubrication with cavitation arising in bearings. The first unknown is the pressure distribution  $-p-$  in a thin film of lubricant contained in the narrow gap between two circular cylinders of parallel axes (the shaft and the bearing); another unknown is the percentage  $-\gamma-$  of oil contained in an elementary volume.

shaft and the bearing); another unknown is the percentage  $-\gamma-$  of oil contained in an elementary volume.

Introducing cylindrical coordinates, the gap  $h$  depends only on the angular coordinate, being  $\alpha$  the eccentricity ratio of the bearing.

The equation (1.3) derives from the Reynolds equation,  $\operatorname{div}(h^3 \nabla p) = h'$ , which must be satisfied for  $p$  on the region  $[p > 0]$ , and from conservation laws of flow across the free boundary separating the regions  $[p > 0]$  and  $[p = 0]$  in  $\Omega$ . In the lubricated region (completely occupied for oil)  $\gamma$  is equal to one, while over the cavited region ( $[p = 0]$ )  $\gamma$  must satisfy  $0 \leq \gamma \leq 1$ .

The main goal of this paper is to give some qualitative properties of the free-boundary,

$$\Gamma = \overline{[p > 0]} \cap \overline{[p = 0]} \cap \Omega.$$

The existence of solutions for Problem (P) was proved by Bayada and Chambat in [B-Ch]; they prove also uniqueness of solutions under the assumption that the free-boundary is a Lipschitz-continuous function of  $x$ . A comparison result and uniqueness was proved by Carrillo and the author in [A-C], without any of the previous assumption related to the free-boundary.

For a more general treatment on physical aspects and the formulation of Problem (P), see [A], [B-Ch], [D-T], [F].

About existence and uniqueness, we recall the following results:

**Theorem 1.1.** (*Existence and Regularity*)

There exist at least one solution for Problem (P); moreover, if  $(p, \gamma)$  satisfies (1.1), (1.2) and (1.3), then

$$p \in C^0(\bar{\Omega}) \cap C^{0,r}(\Omega \cup (\{0\} \times (0, 1)) \cup (\{2\pi\} \times (0, 1))).$$

*Proof:* See [B-Ch] and [A-C], as well as the proof of existence for the Dam Problem in [B-K-S]. ■

**Theorem 1.2.** (*Comparison*) ([A-C])

Let  $(p_1, \gamma_1)$  and  $(p_2, \gamma_2)$  be two pairs in  $H^1(\Omega) \times L^\infty(\Omega)$ , with  $p_1$  and  $p_2$  being  $2\pi$   $x$ -periodic functions and satisfying (1.2) and (1.3), as well as the condition,

$$(1.4) \quad p_i|_{\Gamma_j} = \phi_i^j \quad \text{for } i = 1, 2 \text{ and } j = 0, 1$$

where for  $\phi_i^j$  we assume

$$(1.5) \quad \phi_i^j \in C(\Gamma_j) \text{ and } \phi_1^j \leq \phi_2^j.$$

Then  $p_1 \leq p_2$  in  $\Omega$ .

Like a corollary of this theorem, we have:

**Theorem 1.3.** (*Uniqueness*) ([A-C])

There exist an unique solution  $(p, \gamma)$  for Problem (P).

**Remark.** Theorem 1.2 gives a global comparison result in  $\Omega$  for  $p_1$  and  $p_2$ , when we can compare their values on  $\Gamma_0$  and  $\Gamma_1$ : this remain true to compare solutions of Problem (P) with solutions of a *swiftly modified problem*, as we will precise later in Section 3.

## 2. Uniforme bounds for solutions in the $x$ -variable

In this section we shall give an upper bound and a lower bound, both independents of  $x$ , for solutions of Problem (P).

Let  $M = \max_{x \in [0, 2\pi]} \frac{h'(x)}{h^3(x)}$ , and, for  $0 \leq y \leq 1$ , let us define,

$$(2.1) \quad \bar{v}(y) = -\frac{M}{2}y^2 + (p_\alpha - \frac{M}{2})y$$

$$(2.2) \quad \underline{v}(y) = \left[ \frac{M}{2}y^2 + (p_\alpha - \frac{M}{2})y \right]^+$$

Such functions satisfy:

$$\underline{v}(0) = \bar{v}(0) = 0$$

$$\underline{v}(1) = \bar{v}(1) = p_\alpha$$

$$\bar{v}'' = -M$$

$$\underline{v}'' = \begin{cases} 0 & \text{if } y < 1 - 2p_\alpha/M \\ M & \text{if } y > 1 - 2p_\alpha/M \end{cases}$$

We have:

### Theorem 2.1.

If  $(p, \gamma)$  is the solution of Problem (P), then

$$p(x, y) \leq \bar{v}(y) \quad \text{in } \bar{\Omega}.$$

*Proof:* Taking  $\xi = (p - \bar{v})^+$ , and as  $\gamma = 1$  on the support of  $\xi$ , we have

$$\int_{\Omega} h^3 \nabla p \nabla \xi = \int_{\Omega} h \gamma \xi_x = - \int_{\Omega} h' \xi$$

Moreover,

$$\int_{\Omega} h^3 \nabla \bar{v} \nabla \xi = \int_{\Omega} h^3 \bar{v}' \xi_y = - \int_{\Omega} h^3 \bar{v}'' \xi = \int_{\Omega} h^3 M \xi \geq \int_{\Omega} h' \xi.$$

and, subtracting from the above equality:

$$\int_{\Omega} h^3 |\nabla(p - \bar{v})^+|^2 = \int_{\Omega} h^3 \nabla(p - \bar{v}) \nabla \xi \leq 0.$$

So, we obtain

$$(p - \bar{v})^+ = \text{constant} \quad \text{in } \Omega$$

and, hence

$$(p - \bar{v})^+ = 0 \quad \text{i.e. } p \leq \bar{v}.$$

In order to complete the boundedness of  $p$ , we have:

**Theorem 2.2.**

*If  $(p, \gamma)$  is the solution of Problem (P), then*

$$p(x, y) \geq \underline{v}(y) \quad \text{in } \bar{\Omega}.$$

*Proof:* Let  $\xi = (\underline{v} - p)^+$ ; we have:

$$\int_{\Omega} h^3 \nabla \underline{v} \nabla \xi = \int_{\Omega} h^3 \underline{v}' \xi_y = - \int_{\Omega} h^3 \underline{v}'' \xi = - \int_{\Omega} h^3 M \xi \leq - \int_{\Omega} h' \xi,$$

since  $\underline{v}''(y) = M$  if  $\underline{v} \neq 0$ , and hence on the support of  $\xi$ .

Now, since  $\xi_x = [(\underline{v} - p)^+]_x = 0$ , on the region  $[p = 0]$ , we have:

$$\int_{\Omega} h^3 \nabla p \nabla \xi = \int_{\Omega} h \gamma \xi_x = \int_{\Omega} h \xi_x + \int_{\Omega} h(\gamma - 1) \xi_x = - \int_{\Omega} h' \xi$$

and so:

$$\int_{\Omega} h^3 |\nabla(\underline{v} - p)^+|^2 = \int_{\Omega} h^3 \nabla(\underline{v} - p) \nabla \xi \leq 0.$$

Similarly to Theorem 2.1, we obtain the conclusion. ■

**Corollary 2.3.**

*If  $(p, \gamma)$  is the solution of Problem (P), with  $p_a \geq M/2$ , then  $p > 0$  in  $\Omega$  and so there is not free-boundary.*

*Proof:* If  $p_a \geq M/2$  then  $\underline{v}(y) > 0$  and  $p > 0$  for all  $y \in (0, 1)$ . ■

**Remark.**

The figures one and two illustrate functions  $\underline{v}$  and  $\bar{v}$  in the two different cases:  $p_a < M/2$  and  $p_a \geq M/2$ .

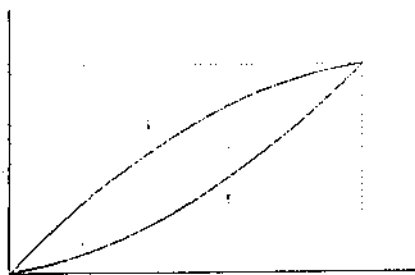
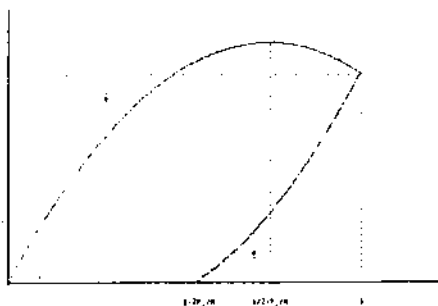
Fig. 1 ( $p_a < M/2$ )Fig. 2 ( $p_a \geq M/2$ )

Figure 1 illustrates the region  $(0, 2\pi) \times (0, 1 - 2p_a/M)$  where the free-boundary (when it exists) lies. The function  $\bar{v}$  attains a maximum in  $y = \frac{1}{2} + p_a/M \in (0, 1)$ ; we shall prove later that, fixed  $x$ ,  $p(x, \cdot)$  is a non-decreasing monotone function up to this point.

Figure 2 corresponds to the case where there is no free-boundary; when  $p_a \gg M/2$  the solution is very close to the function  $w(y) = p_a y$ , which satisfies that  $\text{div}(h^3 \nabla w) = 0$ , corresponding to the limit case when the eccentricity ratio  $\alpha$  is equal to zero, and evidencing that this eccentricity is negligible when the pressure on the supply line is very great.

### 3. Behaviour of the free-boundary in the $y$ -variable

We consider in this section the case  $p_a < M/2$ , denoting by  $y_m$  the value  $y_m = \frac{1}{2} + p_a/M$ , where the function  $\bar{v}$ , defined by (2.1), attains a maximum. Let  $y_0 = 2p_a/M$ , and take  $y_1$  any value in  $(y_m, 1)$ . Finally, let  $\Omega_1 = (0, 2\pi) \times (y_0, y_1)$ , denoting by  $\Gamma_0^1$  and  $\Gamma_1^1$  the lower and upper boundaries of  $\Omega_1$  respectively. (see Fig. 3).

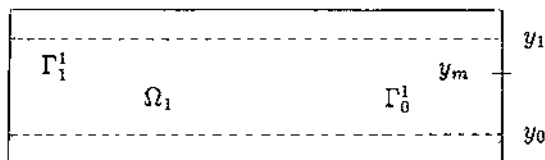


Fig. 3

The equation  $z = y_1 - \frac{1}{\beta}(y - y_1)$  with  $\beta = \frac{y_1 - y_0}{1 - y_1}$ , transform the interval  $[y_0, y_1]$  into  $[y_1, 1]$ . Making use of this transformation we can define a new function on  $\Omega_1$ , from the solution  $p$  of Problem (P), by means of

$$\text{for } (x, y) \in \bar{\Omega}_1 \quad \bar{p}(x, y) = \beta^2 p(x, z).$$

We have:

**Theorem 3.1.**

$$p(x, y) \leq \bar{p}(x, y) \quad \text{for any } (x, y) \in \Omega_1.$$

Before to give the proof of Theorem 3.1 we shall first prove some previous results about  $\bar{p}(x, y)$ . We remark that the technics to prove this theorem are the same that the ones used to prove uniqueness. They are based on the construction of a class of test functions defined in a multidimensional domain. Such test functions appear in [A-C], [C-1] and [C-2].

**Proposition 3.2.**

If  $(p, \gamma)$  is the solution of Problem (P) and we define  $\bar{\gamma}(x, y) = \gamma(x, z)$  for  $(x, y) \in \Omega_1$ , then the pair  $(\bar{p}, \bar{\gamma})$  satisfies,

$$(3.1) \quad \int_{\Omega_1} h^3 \nabla \bar{p} \nabla \xi + \frac{1 - \beta^2}{\beta^2} \int_{\Omega_1} h^3 \bar{p}_x \xi_x = \int_{\Omega_1} h \bar{\gamma} \xi_x$$

for any  $\xi \in H^1(\Omega_1)$ ,  $2\pi$   $x$ -periodic and  $\xi|_{\Gamma_0^1 \cup \Gamma_1^1} = 0$

$$(3.2) \quad H(\bar{p}) \leq \bar{\gamma} \leq 1 \quad \text{a.e. in } \Omega$$

Moreover

$$(3.3) \quad p|_{\Gamma_0^1 \cup \Gamma_1^1} \leq \bar{p}|_{\Gamma_0^1 \cup \Gamma_1^1}$$

Proof: Let  $\bar{\xi}(x, z) = \xi(x, y)$ ,  $J = \begin{pmatrix} 1 & 0 \\ 0 & -1/\beta \end{pmatrix}$  the matrix for derivatives of  $(x, z)$  with rapport to  $(x, y)$ , and  $\Omega_2 = (0, 2\pi) \times (y_1, 1)$  with lower and upper boundarys  $\Gamma_0^2$  and  $\Gamma_1^2$  respectively ( $\Gamma_0^2 = \Gamma_1^1$ , and  $\Gamma_1^2 = \Gamma_1^1$ ). We get:

$$\begin{aligned} \int_{\Omega_1} h^3 \nabla \bar{p} \nabla \xi &= \int_{\Omega_1} h^3 \nabla_{x,y} \beta^2 p(x, z) \nabla_{x,y} \xi(x, y) dx dy = \\ &= \int_{\Omega_2} h^3 (\nabla_{x,z} \beta^2 p(x, z) J) \cdot (\nabla_{x,z} \bar{\xi}(x, z) J) \beta dx dz = \\ &= \beta \int_{\Omega_2} h^3 \{ \beta^2 p_x \bar{\xi}_x + p_z \bar{\xi}_z \} dx dz = \\ &= \beta \int_{\Omega_2} h^3 \nabla_{x,z} p \nabla_{x,z} \bar{\xi} dx dz + \beta(\beta^2 - 1) \int_{\Omega_2} h^3 p_x \bar{\xi}_x dx dz = \\ &= \beta \int_{\Omega_2} h \bar{\gamma} \bar{\xi}_x dx dz + \beta(\beta^2 - 1) \int_{\Omega_2} h^3 p_x \bar{\xi}_x dx dz \end{aligned}$$

since  $\bar{\xi} \in H^1(\Omega_2)$ , is  $2\pi$   $x$ -periodic and  $\bar{\xi}|_{\Gamma_0^2 \cup \Gamma_1^2} = 0$ .

Now, coming back to the  $y$ -variable in  $\Omega_1$ , we conclude

$$\int_{\Omega_1} h^3 \nabla \bar{p} \nabla \xi + \frac{1 - \beta^2}{\beta^2} \int_{\Omega_1} h^3 \bar{p}_x \xi_x = \int_{\Omega_1} h \bar{\gamma} \xi_x$$

and  $H(\bar{p}) = H(\beta^2 p(x, z)) \leq \gamma(x, z) = \bar{\gamma}(x, y) \leq 1$  a.e. in  $\Omega_1$ . ■

Moreover  $p \leq \bar{p}$  on  $\Gamma_1^1$ , because  $y = z$  and  $\beta^2 > 1$ , and  $p \leq p_\alpha \leq \beta^2 p_\alpha = \bar{p}$  on  $\Gamma_0^1$ .

We shall distinguish the  $x$ -variable for  $p$  and  $\bar{p}$ , using the variables  $(x_1, y) \in \Omega_1$  for  $(p, \gamma)$  and  $(x_2, y) \in \Omega_1$  for  $(\bar{p}, \bar{\gamma})$ ; we set  $Q = (0, 2\pi) \times (0, 2\pi) \times (y_0, y_1)$ , and let us consider  $\xi(r)$  and  $\rho(r)$ , real functions such that:

$$\begin{aligned} \xi(r) &\in C_0^\infty(y_0, y_1), \quad \xi \geq 0. \\ \rho(r) &\in C_0^\infty(\mathbb{R}), \quad \rho \geq 0, \quad \text{supp } \rho = [-1, 1] \\ &\rho \text{ is a pair function.} \end{aligned}$$

For small  $\varepsilon > 0$  we define  $\rho_\varepsilon(r) = (1/\varepsilon)\rho(r/\varepsilon)$ , and finally for  $(x_1, x_2, y) \in \bar{Q}$  let  $F(x_1, x_2, y)$  be defined by

$$F(x_1, x_2, y) = \xi(y) \rho_\varepsilon\left(\frac{x_1 - x_2}{2}\right).$$

This function, is identically zero when  $|x_1 - x_2| \geq 2\varepsilon$  and, since  $\rho_\varepsilon$  is a pair function, it can be redefined when  $(x_1, x_2) \in T_1 \cup T_2 = \{(x_1, x_2) \in [0, 2\pi] \times [0, 2\pi] : |x_1 - x_2| \geq 2\pi - 2\varepsilon\}$ , by making

$$\rho_\varepsilon\left(\frac{x_1 - x_2}{2}\right) = \rho_\varepsilon\left(\frac{|x_1 - x_2| - 2\pi}{2}\right)$$

So we obtain a  $2\pi$ -periodic function in the independent variables  $x_1$  and  $x_2$  (see Fig. 4). Moreover  $F(\cdot, x_2, \cdot), F(x_1, \cdot, \cdot) \in H^1(\Omega_1)$  and  $F(x_1, x_2, y_0) = F(x_1, x_2, y_1) = 0$ .

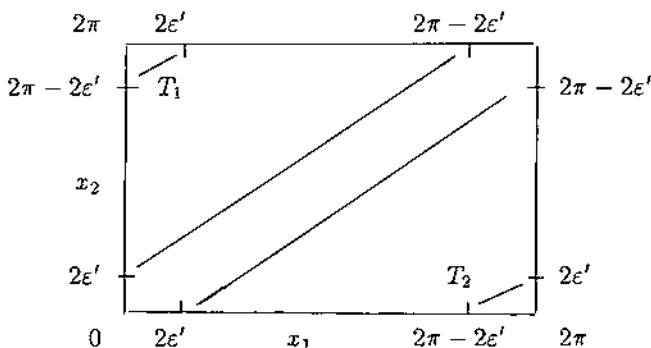


Fig. 4

Now, let us consider a new parameter  $\delta > 0$ , and define

$$\eta(x_1, x_2, y) = \text{Min} \left[ \frac{(p(x_1, y) - \bar{p}(x_2, y))^+}{\delta}, F \right]$$

Using this function and denoting by  $\nabla_1$  and  $\nabla_2$  the gradient operator for  $(x_1, y)$  and  $(x_2, y)$  respectively, we have:

**Proposition 3.3.**

$$(3.4) \quad \int_Q \{ (h^3(x_1)p_{x_1} - h^3(x_2)\bar{p}_{x_2})(\eta_{x_1} + \eta_{x_2}) + (h^3(x_1)p_y - h^3(x_2)\bar{p}_y)\eta_y \} + \\ + \frac{\beta^2 - 1}{\beta^2} \int_Q h^3(x_2)\bar{p}_{x_2}(\eta_{x_1} + \eta_{x_2}) = \int_Q (h(x_1) - h(x_2)\bar{\gamma})(\eta_{x_1} + \eta_{x_2})$$

*Proof:* For each  $x_2 \in (0, 2\pi)$ , we have

$$\int_{\Omega_1} h^3(x_1)\nabla_1 p \nabla_1 \eta \, dx_1 \, dy = \int_{\Omega_1} h(x_1)\eta_{x_1} \, dx_1 \, dy = \\ = \int_{\Omega_1} (h(x_1) - h(x_2)\bar{\gamma})\eta_{x_1} \, dx_1 \, dy$$

since  $\gamma_1 \equiv 1$  on  $\text{supp } \eta(\cdot, x_2, \cdot)$ , and  $\int_{\Omega_1} h(x_2)\bar{\gamma}\eta_{x_1} = 0$ , from the periodicity of  $\eta$ .

By integrating the above equality in the  $x_2$ -variable, we get:

$$\int_Q h^3(x_1)\nabla_1 p \nabla_1 \eta = \int_Q (h(x_1) - h(x_2)\bar{\gamma})\eta_{x_1}$$

and, analogously for  $\bar{p}$ :

$$\int_Q h^3(x_2)\nabla_2 \bar{p} \nabla_2 \eta + \frac{1 - \beta^2}{\beta^2} \int_Q h^3(x_2)\bar{p}_{x_2}\eta_{x_2} = \\ = \int_Q (h(x_2)\bar{\gamma} - h(x_1))\eta_{x_2}$$

Subtracting the above equalities, we get:

$$(3.5) \quad \int_Q (h^3(x_1)\nabla_1 p \nabla_1 \eta - h^3(x_2)\nabla_2 \bar{p} \nabla_2 \eta) + \frac{\beta^2 - 1}{\beta^2} \int_Q h^3(x_2)\bar{p}_{x_2}\eta_{x_2} = \\ = \int_Q (h(x_1) - h(x_2)\bar{\gamma})(\eta_{x_1} + \eta_{x_2})$$



Moreover

$$\int_Q h^3(x_2) \bar{p}_{x_2} \eta_{x_1} = \int_Q h^3(x_1) p_{x_1} \eta_{x_2} = 0$$

and introducing this terms in (3.5), we conclude (3.4). ■

Now, we go to consider the new variables (see [A-C], [C-1]):

$$t = \frac{x_1 + x_2}{2}, \quad z = \frac{x_1 - x_2}{2},$$

getting for the function  $\eta$ :

$$\eta(t+z, t-z, y) = \text{Min} \left[ \frac{(p(t+z, y) - \bar{p}(t-z, y))^+}{\delta}, \xi(y) \rho_\epsilon(z) \right]$$

and, for derivatives:

$$\begin{aligned} \phi_{x_1} &= \frac{1}{2}(\phi_t + \phi_z), \\ \phi_{x_2} &= \frac{1}{2}(\phi_t - \phi_z), \quad \text{for any } \phi = \phi(x_1, x_2, y) \\ \phi_{x_1} + \phi_{x_2} &= \phi_t \end{aligned}$$

what, in the particular case of  $p = p(x_1, y)$  and  $\bar{p} = \bar{p}(x_2, y)$ , being  $p_t(t+z, y) = p_z(t+z, y)$  and  $\bar{p}_t(t-z, y) = -\bar{p}_z(t-z, y)$ , gives:

$$\begin{aligned} p_{x_1}(x_1, y) &= p_t(t+z, y) \\ \bar{p}_{x_2}(x_2, y) &= \bar{p}_t(t-z, y). \end{aligned}$$

In the new variables, the equation (3.4) becomes:

$$\begin{aligned} (3.6) \quad & \int_{Q_{t,z}} (h^3(t+z) \nabla_{t,y} p(t+z, y) - h^3(t-z) \nabla_{t,y} \bar{p}(t-z, y)) \nabla_{t,y} \eta + \\ & + \frac{\beta^2 - 1}{\beta^2} \int_{Q_{t,z}} h^3(t-z) \bar{p}_t \eta_t = \int_{Q_{t,z}} (h(t+z) - h(t-z) \bar{\gamma}) \eta_t, \end{aligned}$$

where we omite the constant due to the coordinates transformation, and denote by  $Q_{t,z}$  the new domain.

If we consider the sets,

$$A_\epsilon^\delta = [(p_1 - p_2)^+ > \delta \xi \rho_\epsilon] \quad B_\epsilon^\delta = [0 < p_1 - p_2 \leq \delta \xi \rho_\epsilon]$$

(in  $Q$  or  $Q_{tz}$ ) and denote:

$$\begin{aligned} I_1 &= \int_{A_\varepsilon^t} (h^3(t+z)\nabla_{ty}p(t+z, y) - h^3(t-z)\nabla_{ty}\bar{p}(t-z, y))\nabla_{ty}(\xi(y)\rho_\varepsilon(z)) = \\ &= \int_{A_\varepsilon^t} (h^3(t+z)p_y(t+z, y) - h^3(t-z)\bar{p}_y(t-z, y))\xi'(y)\rho_\varepsilon(z) \\ I_2 &= \int_{B_\varepsilon^t} (h^3(t+z)\nabla_{ty}p(t+z, y) - h^3(t-z)\nabla_{ty}\bar{p}(t-z, y))\nabla_{ty}\frac{p-\bar{p}}{\delta} \\ I_3 &= \frac{\beta^2-1}{\beta^2} \int_{B_\varepsilon^t} h^3(t-z)\bar{p}_t\frac{(p-\bar{p})_t}{\delta} \\ I_4 &= \int_{B_\varepsilon^t} (h(t+z) - h(t-z)\bar{\gamma})\frac{(p-\bar{p})_t}{\delta}, \end{aligned}$$

we can write (3.6) in the form:

$$(3.7) \quad I_1 + I_2 + I_3 = I_4.$$

For  $I_4$  we have:

**Lemma 3.4.** ([A])

$$\lim_{\varepsilon \rightarrow 0} \left[ \lim_{\delta \rightarrow 0} I_4 \right] = 0.$$

Let us prove now, the following:

**Lemma 3.5.**

$$(3.8) \quad \lim_{\varepsilon \rightarrow 0} \left[ \lim_{\delta \rightarrow 0} I_1 \right] \leq 0$$

*Proof:*

$$\begin{aligned} I_2 + I_3 &= \int_{B_\varepsilon^t} (h^3(t+z) \left| \nabla_{ty}\frac{p}{\delta} \right|^2 + h^3(t-z) \left| \nabla_{ty}\frac{\bar{p}}{\delta} \right|^2) - \\ &- \int_{B_\varepsilon^t} (h^3(t+z)\nabla_{ty}p\nabla_{ty}\frac{\bar{p}}{\delta} + h^3(t-z)\nabla_{ty}\bar{p}\nabla_{ty}\frac{p}{\delta}) + \\ &+ \frac{\beta^2-1}{\beta^2} \int_{B_\varepsilon^t} h^3(t-z)\bar{p}_t\left(\frac{p}{\delta}\right)_t - \frac{\beta^2-1}{\beta^2} \int_{B_\varepsilon^t} h^3(t-z)\left(\frac{\bar{p}_t}{\delta}\right)^2 \end{aligned}$$

denoted by  $J_1 - J_2 + J_3 - J_4$ , with the following balance:

$$J_1 - J_4 \geq 0 \text{ because } 0 < \frac{\beta^2-1}{\beta^2} < 1.$$

$|J_3| \leq |J_2|$  and  $J_2$  can be decomposed in two integrals having both of them limit equal to zero, when we pass to the limit first as  $\delta \rightarrow 0$  and later as  $\varepsilon \rightarrow 0$ . (see [A], [A-C]).

From Lemma 3.4 and (3.7) we conclude (3.8). ■

*Proof of Theorem 3.1:* By Lebesgue Theorem,

$$\begin{aligned} \lim_{\delta \rightarrow 0} I_1 &= \int_{Q_{t,z}} (h^3(t+z) \frac{\partial}{\partial y} p - h^3(t-z) \frac{\partial}{\partial y} \bar{p}) \chi([p > \bar{p}]) \xi'(y) \rho_\varepsilon(z) = \\ &= \int_{Q_{t,z}} h^3(t+z) \frac{\partial}{\partial y} (p - \bar{p}) \chi([p > \bar{p}]) \xi'(y) \rho_\varepsilon(z) + \\ &+ \int_{Q_{t,z}} (h^3(t+z) - h^3(t-z)) \frac{\partial}{\partial y} \bar{p} \chi([p > \bar{p}]) \xi'(y) \rho_\varepsilon(z) \end{aligned}$$

denoted by  $I_1^1$  and  $I_1^2$  respectively.

$I_1^2$  satisfies

$$\begin{aligned} |I_1^2| &\leq C \int_{Q_{t,z}} |h^3(t+z) - h^3(t-z)| \left| \frac{\partial}{\partial y} \bar{p} \right| \rho_\varepsilon(z) \leq \\ &\leq C \left\| \frac{\partial}{\partial y} \bar{p} \right\|_{L^2(Q_{t,z})} \left\{ \int_{Q_{t,z}} |h^3(t+z) - h^3(t-z)|^2 |\rho_\varepsilon(z)|^2 \right\}^{1/2} \leq C' \sqrt{\varepsilon} \end{aligned}$$

because  $h^3$  is Lipschitz continuous and the measure of  $\text{supp } \rho_\varepsilon(z)$  is  $4\pi\varepsilon$ , and then

$$\int_{Q_{t,z}} |h^3(t+z) - h^3(t-z)|^2 |\rho_\varepsilon(z)|^2 \leq \text{cte} \int_{Q_{t,z}} |z|^2 \frac{1}{\varepsilon^2} (\rho_\varepsilon(z/\varepsilon))^2 \leq \text{cte } \varepsilon.$$

From (3.8) we have:

$$\begin{aligned} 0 &\geq \lim_{\varepsilon \rightarrow 0} \left[ \lim_{\delta \rightarrow 0} I_1 \right] = \lim_{\varepsilon \rightarrow 0} I_1^1 + \lim_{\varepsilon \rightarrow 0} I_1^2 = \\ &= \lim_{\varepsilon \rightarrow 0} \int_{Q_{t,z}} h^3(t+z) \frac{\partial}{\partial y} [(p - \bar{p})^+] \xi'(y) \rho_\varepsilon(z) = \\ &= - \lim_{\varepsilon \rightarrow 0} \int_{Q_{t,z}} h^3(t+z) (p - \bar{p})^+ \xi''(y) \rho_\varepsilon(z) \end{aligned}$$

but, by a classical argument (see [A]) we can eliminate  $\varepsilon$  and the  $z$ -variable, concluding:

$$(3.9) \quad \int_{\Omega_1} h^3(t) (p(t, y) - \bar{p}(t, y))^+ \xi''(y) dt dy \geq 0$$

Now, setting

$$T(y) = \int_0^{2\pi} h^3(t) (p - \bar{p})^+ dt$$

(3.9) is equivalent to:

$$\left\langle \frac{d^2 T}{dy^2}, \xi \right\rangle_{\mathcal{D}'(y_0, y_1) \times \mathcal{D}(y_0, y_1)} \geq 0$$

and we have that the distribution  $T$  satisfies:

$$\begin{aligned} \frac{d^2 T}{dt^2} &\geq 0. \\ T(0) = T(1) &= 0 \quad \text{due to (3.3)}. \end{aligned}$$

Hence, by the maximum principle, we conclude

$$\int_0^{2\pi} h^3(t)(p - \bar{p})^+ dt \leq 0$$

and then

$$p \leq \bar{p} \quad \text{in } \Omega_1$$

That is,

$$p(x, y) \leq \beta^2 p(x, \bar{y}) = \beta^2 p(x, y_1 - \frac{1}{\beta}(y - y_1))$$

and the proof ends. ■

When  $y_1 \leq y_m$  (the point of a maximum for  $\bar{v}(y)$ ), we can obtain the same result with  $\beta = 1$ . We introduce two cases:

If  $1/2 < y_1 \leq y_m$ , we make  $y_0 = 2y_1 - 1$ ,  $\Omega_1 = (0, 2\pi) \times (y_0, y_1)$ ,  $\Omega_2 = (0, 2\pi) \times (y_1, 1)$  and  $z = 2y_1 - y$ .

If  $y_1 \leq 1/2$ , we make  $y_0 = 0$ ,  $\Omega_1 = (0, 2\pi) \times (0, y_1)$ ,  $\Omega_2 = (0, 2\pi) \times (y_1, 2y_1)$  and  $z = 2y_1 - y$  ( see Fig. 5 and 6 ).

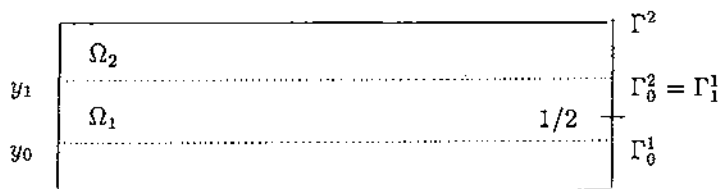


Fig. 5

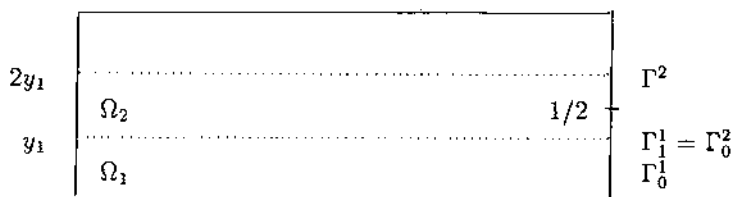


Fig. 6

For both cases  $\beta = 1, p|_{\Gamma_0^1} \leq p|_{\Gamma_1^2}$  and we can conclude as in Theorem 3.1:

**Corollary 3.6.**

If  $(p, \gamma)$  is the solution of Problem (P), then  $p(x, \cdot)$  is a monotone increasing function on  $[0, y_m]$ .

*Proof:* Let  $y^1, y^2 \in [0, y_m]$  and such that  $y^1 < y^2$ ; taking  $y_1 = \frac{y^1 + y^2}{2}$ , we have  $y^2 = 2y_1 - y^1$ , and applying Theorem 3.1, we conclude

$$p(x, y^1) \leq p(x, y^2).$$

**Corollary 3.7.**

Let  $(x, z)$  be such that  $p(x, z) = 0$ ; then  $p(x, y) = 0$  for any  $y \in [0, z]$ .

*Proof:* By the above Corollary we must only to prove that  $p(x, y) = 0$  in  $[y_m, z]$  when  $z > y_m$ .

For  $y \in [y_m, z]$ , we take  $y_1 \in (y, z)$  such that  $y - y_1 = -\frac{y_1 - y_0}{1 - y_1}(z - y_1)$  (see Fig. 7), which is equivalent to  $z = y_1 - \frac{1}{\beta}(y - y_1)$  with  $\beta = \frac{y_1 - y_0}{1 - y_1} > 1$ .

Applying Theorem 3.1, we conclude:

$p(x, y) \leq \beta^2 p(x, z) = 0$  for any  $y \in [y_m, z]$ , and hence  $p(x, y) = 0$  for any  $y \in [0, z]$ . ■

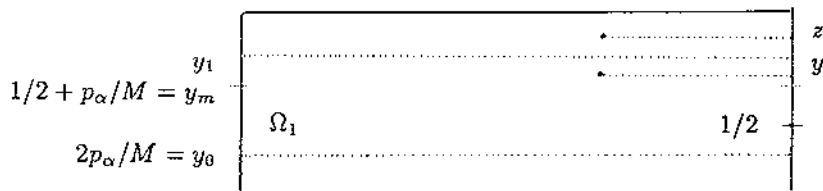


Fig. 7

**Remark.** Corollary 3.7 states that the free-boundary does not have horizontal oscillations.

#### 4. Behaviour of $\gamma$ in the $x$ -variable

We go to study some properties of  $\gamma$  with geometrical consequences on the free-boundary, when  $x \in (0, \pi)$ .

##### Theorem 4.1.

Let  $(p, \gamma)$  be the solution of Problem (P), and let  $\chi$  be the characteristic function of the set  $[p > 0]$ ; then,

$$(4.1) \quad (h\gamma)_x - h'\chi \geq 0 \quad \text{in } \mathcal{D}'(\Omega).$$

*Proof:* Let  $\phi \in \mathcal{D}(\Omega)$  with  $\phi \geq 0$ , and for  $\varepsilon > 0$  let us consider the test function  $\xi = \min(\varepsilon\phi, p)$ ; we have:

$$\int_{\Omega} h^3 \nabla p \nabla \xi = \int_{[p < \varepsilon\phi]} h^3 |\nabla p|^2 + \varepsilon \int_{[p \geq \varepsilon\phi]} h^3 \nabla p \nabla \phi = \int_{\Omega} h \xi_x = - \int_{\Omega} h' \xi$$

since  $\gamma = 1$  on the support of  $\xi$ . Then

$$\int_{[p \geq \varepsilon\phi]} h^3 \nabla p \nabla \phi + \int_{\Omega} h' \min(\phi, p/\varepsilon) = -1/\varepsilon \int_{[p < \varepsilon\phi]} h^3 |\nabla p|^2 \leq 0;$$

letting  $\varepsilon \rightarrow 0$  and using the Lebesgue Theorem, we obtain:

$$\int_{\Omega} h^3 \nabla p \nabla \phi + \int_{\Omega} h' \chi \phi \leq 0$$

but

$$\int_{\Omega} h^3 \nabla p \nabla \phi = \int_{\Omega} h \gamma \phi_x$$

concluding that

$$\int_{\Omega} h \gamma \phi_x + \int_{\Omega} h' \chi \phi \leq 0 \quad \forall \phi \in \mathcal{D}^+(\Omega),$$

which equivaless to

$$(h'\chi - (h\gamma)_x, \phi)_{\mathcal{D}'(\Omega) \times \mathcal{D}(\Omega)} \leq 0 \quad \forall \phi \in \mathcal{D}^+(\Omega).$$

and, hence

$$h'\chi - (h\gamma)_x \leq 0 \quad \text{in } \mathcal{D}'(\Omega).$$

Corollary 4.2.

$$(4.2) \quad \gamma_x \geq 0 \quad \text{in } \mathcal{D}'((0, \pi) \times (0, 1)).$$

$$(4.3) \quad (h\gamma)_x \geq 0 \quad \text{in } \mathcal{D}'((\pi, 2\pi) \times (0, 1)).$$

*Proof:* As  $h' > 0$  in  $(\pi, 2\pi)$  and from (4.1) we deduce that

$$(h\gamma)_x \geq h'\chi \geq 0 \quad \text{in } \mathcal{D}'((\pi, 2\pi) \times (0, 1)).$$

In  $(0, \pi)$ :

$$\begin{aligned} h'\chi - (h\gamma)_x &= h'\chi - h'\gamma - h\gamma_x = h'(\chi - \gamma) - h\gamma_x \leq 0 \\ h' &< 0 \\ \chi - \gamma &\leq 0 \end{aligned}$$

so that,

$$\gamma_x \geq \frac{h'(\chi - \gamma)}{h} \geq 0 \quad \text{in } \mathcal{D}'((0, \pi) \times (0, 1))$$

Corollary 4.3.

If  $p(x_0, y_0) > 0$  for some  $x_0 < \pi$ , then there exists  $\varepsilon > 0$  such that  $p > 0$  on the set  $C_\varepsilon = (x_0 - \varepsilon, \pi) \times (y_0 - \varepsilon, y_0 + \varepsilon)$ .

*Proof:* From the continuity of  $p$ , there exist  $Q_\varepsilon = (x_0 - \varepsilon, x_0 + \varepsilon) \times (y_0 - \varepsilon, y_0 + \varepsilon)$  such that  $p > 0$  in  $Q_\varepsilon$  (see Fig. 8) and  $\gamma = 1$  a.e. in  $Q_\varepsilon$ . Like  $\gamma_x \geq 0$  we get  $\gamma = 1$  a.e. in  $C_\varepsilon$ .

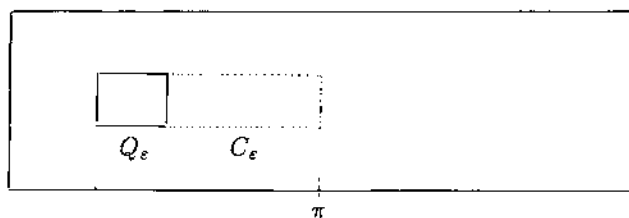


Fig. 8

Now, for  $\phi \in C_0^\infty(C_\varepsilon)$  we have

$$\int_{C_\varepsilon} h^3 \nabla p \nabla \phi = \int_{C_\varepsilon} h \phi_x$$

and, hence

$$\operatorname{div} h^3 \nabla p = h' < 0 \quad \text{in } \mathcal{D}'(C_\varepsilon).$$

Using the strong minimum principle,  $p$  can not attain the minimum value zero in  $C_\epsilon$  and hence

$$p > 0 \quad \text{in } C_\epsilon.$$

**Remark.** As a consequence of this Corollary the free-boundary can not have vertical oscillations in the interval  $(0, \pi)$ .

Taking account the Corollary 3.7, we conclude that the free-boundary is a monotone decreasing graph  $-y = \Gamma(x)$  in the interval  $(0, \pi)$  (see Fig. 9).

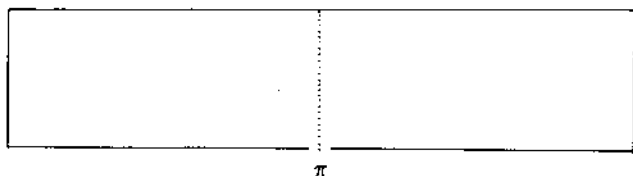


Fig. 9

**Theorem 4.4.**

If  $(p, \gamma)$  is the solution of Problem (P), then  $p$  satisfies:

$$\int_0^{2\pi} h^3(x)p(x, y)dx = p_\alpha y \int_0^{2\pi} h^3(x)dx$$

*Proof:* For  $\phi(y) \in C_0^\infty(0, 1)$  we have

$$\int_\Omega h^3 \nabla p \nabla \phi = \int_\Omega h^3 p_y \phi' = 0$$

Integrating by parts and introducing the function

$$F(y) = \int_0^{2\pi} h^3(x)p(x, y)dx$$

we have

$$\left\langle \frac{d^2 F}{dy^2}, \phi \right\rangle_{\mathcal{D}'(0,1) \times \mathcal{D}(0,1)} = 0$$

and hence

$$\frac{d^2 F}{dy^2} = 0 \quad \text{in } \mathcal{D}'(0, 1)$$

but,  $F(0) = 0$  and  $F(1) = p_\alpha \int_0^{2\pi} h^3$ , so we conclude

$$F(y) = p_\alpha y \int_0^{2\pi} h^3(x)dx.$$

**Corollary 4.5.**

Given  $y \in (0, 1)$  there exist a region of positive measure in  $(0, 2\pi)$  where  $p > 0$ .



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