

**An Estimate on Convergence of Approximation by Iterations  
of a Solution to a Quasi-Variational Inequality and Some  
Consequences on Continuous Dependence and  $G$ -Convergence (\*).**

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**Summary.** — *Si dà una stima per l'approssimazione mediante iterazione della soluzione di una disequazione quasi-variazionale e se ne deducono risultati circa la dipendenza continua della soluzione dall'ostacolo e dal termine noto e circa la  $G$ -convergenza.*

**1. — Introduction and results.**

Let be  $\Omega \subset \mathbf{R}^N$  a bounded open set with smooth boundary  $\partial\Omega$  and  $a_{ij} \in \mathcal{L}^\infty(\Omega)$ ,  $i, j = 1, \dots, N$ , such that

$$(1.1) \quad \sum_{ij=1}^N a_{ij}(x) \xi_i \xi_j \geq \alpha |\xi|^2 \quad \text{a.e. in } \Omega .$$

$\forall \xi \in \mathbf{R}^N$ ; we suppose  $0 \in \Omega$ .

We indicate, by  $H^1_\Gamma(\Omega)$  the subspace of  $H^1(\Omega)$

$$H^1_\Gamma(\Omega) = \{u \in H^1(\Omega) \mid u|_\Gamma = 0\}$$

where  $\Gamma \subset \partial\Omega$  is closed and regular (for the hypothesis on regularity of  $\Gamma$  cf. [16]); we define  $A: H^1_\Gamma(\Omega) \rightarrow (H^1_\Gamma(\Omega))^*$  ( $(H^1_\Gamma(\Omega))^*$  is the dual of  $H^1_\Gamma(\Omega)$ ) by

$$(1.2) \quad \langle Au, v \rangle = \int_\Omega \sum_{ij=1}^n a_{ij}(x) u_{x_i}(x) v_{x_j}(x) dx + \lambda \int_\Omega u(x) v(x) dx$$

(where  $\lambda > 0$  if  $\Gamma \neq \partial\Omega$ ,  $\lambda \geq 0$  if  $\Gamma = \partial\Omega$ ) and  $M: \mathcal{L}^\infty(\Omega) \rightarrow \mathcal{L}^\infty(\Omega)$  by

$$(1.3) \quad M\varphi(x) = \inf_{\substack{\xi \geq 0 \\ x + \xi \in \Omega}} (\varphi(x + \xi) + K(x, \xi))$$

$\forall \varphi \in \mathcal{L}^\infty(\Omega)$ , where  $K(x, \xi) \in \mathcal{L}^\infty(\Omega \times \mathbf{R}^n_+)$  ( $\mathbf{R}^n_+ = \{\xi \in \mathbf{R}^n, \xi \geq 0\}$ )  $K(x, \xi) \geq K_0 \geq 0$ .

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Let be  $f \in \mathcal{L}^r(\Omega)$ ,  $r > N$ , with  $f(x) \geq 0$  a.e. in  $\Omega$ ; we consider the problem

$$(1.4) \quad \begin{cases} \langle Au, v - u \rangle \geq \langle f, v - u \rangle, \\ \forall v \in H_T^1(\Omega) & v(x) \leq Mu(x) & \text{a.e. in } \Omega, \\ u \in H_T^1(\Omega) & u(x) \leq Mu(x) & \text{a.e. in } \Omega. \end{cases}$$

The problem (1.4) has been introduced by A. BENSOUSSAN, J. L. LIONS [1], [2], in relation to some problems in stochastic control; A. BENSOUSSAN, M. GOURSAT, J. L. LIONS [4], have shown the following existence result:

TH. 1. - *Let be  $u^0$  the solution to the problem*

$$Au^0 = f$$

and  $u^n$  defined by

$$(1.4_n) \quad \begin{cases} \langle Au^n, v - u^n \rangle \geq \langle f, v - u^n \rangle, \\ \forall v \in H_T^1(\Omega); & v(x) \leq Mu^{n-1}(x) & \text{a.e. in } \Omega, \\ u^n \in H_T^1(\Omega); & u^n(x) \leq Mu^{n-1}(x) & \text{a.e. in } \Omega. \end{cases}$$

We have

$$u_n \downarrow u \quad \text{in } \mathcal{L}^2(\Omega)$$

where  $u$  is the maximum solution of the problem (1.4).

Th. Laestch has shown the following uniqueness result.

TH. 2. - *Let be  $K_0 > 0$ ; the solution to the problem (1.4) is unique.*

In the framework of Th. 1,2 some results on continuous dependence can be obtained from Th. 4 [4]; these results have, however, some monotonicity hypothesis, which reduce their applicability.

In the framework of Th. 1,2 some results on  $\mathcal{G}$ -convergence for problems of type (1.4) can be obtained from [6].

These results are valid in the following hypothesis: let be  $u_0$  a subsolution (cf. [20]) of the limit problem we define  $u_n$  by

$$\begin{cases} \langle Au_n, v - u_n \rangle \geq \langle f, v - u_n \rangle \\ \forall v \in H_T^1(\Omega); & v(x) \leq Mu_{n-1}(x) & \text{a.e. in } \Omega \\ u_n \in H_T^1(\Omega); & u_n(x) \leq Mu_{n-1}(x) & \text{a.e. in } \Omega \end{cases}$$

the  $u_n \uparrow u$ , where  $u$  is the solution of the limit problem.

This hypothesis is difficult to verify and is related to the problem of the regularity of a solution of (1.4).

We specify, however, that the operators  $M$  considered in [4], [6] are more general than the operator given by (1.3).

The aim of this paper is to obtain a more careful result on convergence of  $u^n$  to  $u$  than this of Th. 1 and to deduce from it some results on continuous dependence and  $G$ -convergence, which improve those of [4], [6].

We obtain:

TH. 3. - *Let be  $K_0 > 0$ ; we have*

$$0 \leq u^n - u \leq K\theta_0^n, \quad 0 < \theta_0 < 1$$

where  $K, \theta_0$  are constants dependent only on  $K_0$  and  $\text{Sup } u^0(x)$ .

From Th. 3 we have a result shown by other methods by C. TROIANIELLO [22]:

COROLL. 1. - *Let be  $K_0 > 0$ ,  $K(x, \xi) = K(\xi) \in C(\mathbf{R}_+^N)$ ; the solution to the problem (1.4) is in  $C(\Omega)$ .*

From Th. 3 we can deduce the following result on continuous dependence:

TH. 4. - *Let be  $\{f_\alpha\}$   $\{K_\alpha\}$  two sequences such that*

$$\lim_{\alpha \rightarrow +\infty} f_\alpha = f \quad \text{in } \mathcal{L}^r(\Omega), \quad r > N, \quad f_\alpha(x) \geq 0 \quad \text{a.e. in } \Omega$$

$$\lim_{\alpha \rightarrow +\infty} K_\alpha(x; \xi) = K(x, \xi) \quad \text{in } \mathcal{L}^\infty(\Omega \times \mathbf{R}_\xi^N),$$

$$K_\alpha(x; \xi) \geq K_0 > 0 \quad \text{a.e. in } \Omega \times \mathbf{R}_\xi^N$$

and  $u_\alpha$  the solution to the problem

$$(1.4_n) \quad \begin{cases} \langle Au_\alpha, v - u_\alpha \rangle \geq \langle f, v - u_\alpha \rangle, \\ \forall v \in H_F^1(\Omega), \quad v(x) \leq M_\alpha u_\alpha(x) \quad \text{a.e. in } \Omega, \\ u_\alpha \in H_F^1(\Omega), \quad u_\alpha(x) \leq M_\alpha u_\alpha(x) \quad \text{a.e. in } \Omega. \end{cases}$$

Where

$$M_\alpha \varphi(x) = \text{Inf}_{\substack{x + \xi \in \Omega \\ \xi \geq 0}} (\varphi(x + \xi) + K_\alpha(x, \xi)).$$

We have

$$\lim_{\alpha \rightarrow +\infty} u_\alpha = u \quad \text{in } \mathcal{L}^\infty(\Omega)$$

where  $u$  is the solution of (1.4).

Let be now  $a_{ij}^p \in \mathcal{L}^\infty(\Omega)$ ,  $i, j = 1, \dots, N$ , such that

$$\beta |\xi|^2 \geq \sum_{ij=1}^N a_{ij}^p(x) \xi_i \xi_j \geq \alpha |\xi|^2 \quad \text{a.e. in } \Omega.$$

We define  $A^p: H_T^1(\Omega) \rightarrow (H_T^1(\Omega))^*$  by

$$\langle A^p u, v \rangle = \int_{\Omega} \sum_{ij=1}^n a_{ij}^p(x) u_{x_i}(x) v_{x_j}(x) dx + \lambda \int_{\Omega} u(x) v(x) dx$$

We denote by  $u_p$  the solution to the problem

$$(1.4_p) \quad \begin{cases} \langle A^p u_p, v - u_p \rangle \geq \langle f, v - u_p \rangle, \\ \forall v \in H_T^1(\Omega) & v(x) \leq M u_p(x) & \text{a.e. in } \Omega, \\ u_p \in H_T^1(\Omega) & u_p(x) \leq M u_p(x) & \text{a.e. in } \Omega. \end{cases}$$

We suppose that  $A^p$   $G$ -converges to  $A$  (for the definition of  $G$ -convergence [8], [9], [21]).

TH. 5. - *If  $K_0 > 0$ ,  $K(x; \xi) = K(\xi) \in C(\mathbf{R}_+^N)$ ,  $M: C(\bar{\Omega}) \rightarrow C(\bar{\Omega})$ ; we have*

$$\lim_{p \rightarrow +\infty} u_p = u \quad \text{in } C(\bar{\Omega})$$

where  $u$  is the solution of (1.4).

REM. 1. - The result of Th. 5 improves a previous result of A. BENSOUSSAN, J. L. LIONS [3], in which the  $A$  suppose

$$\lim_{p \rightarrow +\infty} a_{ij}^p = a_{ij} \quad \text{in } \mathcal{L}^\infty(\Omega) \quad i, j = 1, \dots, N$$

In the case of homogeneisation with  $f$  also non positive and  $K(x, \xi) = K_0 > 0$  we have a more precise estimate.

Let be  $b_{ij}(x)$   $i, j = 1, \dots, N$  in  $C^1(\mathbf{R}^N)$  periodic of period  $P = \prod_{i=1}^N [0, y_i]$  such that

$$\beta |\xi|^2 \geq \sum_{ij=1}^n b_{ij}(x) \xi_i \xi_j \geq \alpha |\xi|^2$$

in  $\mathbf{R}^N \forall \xi \in \mathbf{R}^N$ .

We choose

$$\alpha_{ij}^p(x) = b_{ij}(px)$$

and

$$a_{ij}(x) = q_{ij}$$

where  $q_{ij}$  are the constant coefficients of the homogenised operator [5], [9], [13], [21].

In this case we have:

TH. 6. - *Let be  $f$  also non positive,  $K(x, \xi) = K_0 > 0$ ,  $\Gamma = \partial\Omega$*

$$g(x) = \text{Inf} \left( \text{Inf}_{\substack{x+\xi \in \Omega \\ \xi \geq 0}} f(x + \xi), 0 \right)$$

We suppose  $g(x) \in \mathcal{L}^r(\Omega)$  and  $\underline{u}(x) > -K_0$  in  $\Omega$  where  $\underline{u}(x)$  is the solution to the problem

$$Au = g.$$

We have

$$\|u_p - u\|_{\mathcal{L}^\infty} \leq Cp^\gamma, \quad p \geq \bar{p}_\gamma$$

where

$$\gamma = -\frac{\bar{\alpha}}{2(N-2+3\bar{\alpha})} (1-\delta), \quad \forall \delta > 0$$

( $\bar{\alpha}$  is a possible Hölder coefficient in the De Giorgi-Nash theorem relative to  $\alpha, \beta, \Omega, f$ ) and  $\bar{p}_\gamma$  is an integer dependent on  $\delta$ .

In the § 2 we show the Th. 3 and the Coroll. 1; in the § 3 we give a proof of Th. 4 by the result of Th. 3 and the result of continuous dependence for variational inequalities [17], III, Th. 1.4; in the § 4 we show the Th. 5 by Th. 3 and some preliminary lemmas on  $G$ -convergence for variational inequalities; in the § 5 we give a proof of Th. 6 by Th. 3, the estimate on  $G$ -convergence for variational inequalities [7], and a result of J. L. JOLY, U. MOSCO, G. TROIANIELLO [10], [15], on the regularity of solution to quasi-variational inequalities.

REM. 2. - A result analogous to Th. 3 for the problem in stochastic control related to (1.4) has been given by J. L. MENALDI [14]; unfortunately the equivalence between the two type of problems and approximations ask a regularity, which generally we are not able to show.

REM. 3. - The Th. 3, 4, 5 can be extended to operators of the type

$$\langle Au, v \rangle = \int_{\Omega} \left\{ \sum_{ij=1}^N (a_{ij}(x) u_{x_i}(x) + b_j(x) u(x)) v_{x_j}(x) + \sum_{i=1}^N (d_i(x) u_{x_i}(x) + c(x) u(x)) v(x) \right\} dx$$

$u, v \in H_T^1(\Omega)$  where

$$(1.5) \quad \langle Au, u \rangle \geq \alpha \|u\|_{H_T^1}^2, \quad \forall u \in H_T^1(\Omega), \quad \alpha > 0$$

$$a_{ij}, b_j, d_i, c \in \mathcal{L}^\infty(\Omega), \quad c(x) \geq 0 \quad \text{a.e. in } \Omega.$$

The Th. 3, 4 can be also extended to the case  $\Omega$  unbounded if (1.5) is valid, and  $K(x, \xi) \rightarrow +\infty$  for  $|\xi| \rightarrow +\infty$  uniformly in  $x$ , and to the parabolic case if we consider the maximum solutions.

## 2. - Proof of Th. 3.

Consider the problem

$$(2.1) \quad \begin{cases} \langle A\bar{w}, v - \bar{w} \rangle \geq \langle f, v - \bar{w} \rangle \\ \forall v \in H^1(\Omega) & v(x) = \varphi(x) & \text{on } \Gamma; & v(x) \leq \psi(x) & \text{a.e. in } \Omega \\ \bar{w} \in H^1(\Omega) & \bar{w}(x) = \varphi(x) & \text{on } \Gamma; & \bar{w}(x) \leq \psi(x) & \text{a.e. in } \Omega \end{cases}$$

where  $\varphi \in H^1(\partial\Omega)$ ,  $\psi \in \mathcal{L}^\infty(\Omega)$  such that there is

$$v \in H^1(\Omega), \quad v(x) = \varphi(x) \quad \text{on } \Gamma \quad \text{and} \quad v(x) \leq \psi(x) \quad \text{a.e. in } \Omega.$$

Let be  $\bar{w}$  the solution of the problem (2.1); we indicate  $\bar{w} = S(\psi, f, \varphi)$ .

The Th. 3 is shown if we show

$$(2.2) \quad u^n + Q \leq \frac{\theta_0^{-n} + C}{\theta_0^{-n}} (u + Q) \quad \text{a.e. in } \Omega$$

where  $0 < \theta_0 < 1$  and  $C, Q > 0$  are suitable constants.

We show (2.2) by induction.

From [4] we have  $u(x) \geq 0$  a.e. in  $\Omega$ ; let be  $P = \text{Sup } u^n(x) < +\infty$ ; if  $CQ \geq P$ , we have (2.2) for  $n = 0$ .

We suppose now (2.2) for  $n - 1$  and we show (2.2) for  $n$ .

We have

$$(2.3) \quad u^{n-1} + Q \leq \frac{\theta_0^{-n+1} + C}{\theta_0^{-n}} (u + Q) \quad \text{a.e. in } \Omega$$

Let be  $w^n = u^n + Q$ ,  $w^{n-1} = u^{n-1} + Q$ ,  $w = u + Q$ .

We have

$$(2.4) \quad w^n = S(Mw^{n-1}, f + \lambda Q, Q)$$

We observe that (2.2) is equivalent to

$$(2.5) \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} w^n \leq w.$$

We have

$$(2.6) \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} w^n = S \left( \frac{\theta_0^{-n}}{\theta_0^{-n} + C} M w^{n-1}, \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} (f + \lambda Q), \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} Q \right)$$

$$w = S(w, (f + \lambda Q), Q).$$

From [17] Th. 1.4, we have

$$(2.7) \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} w^n \leq S \left( \frac{\theta_0^{-n}}{\theta_0^{-n} + C} M w^{n-1}, \quad f + \lambda Q, Q \right).$$

As in [12], pg. 165, we have

$$(2.8) \quad M(\alpha w^{n-1}) \geq \frac{\theta_0^{-n}}{\theta_0^{-n} + C} M w^{n-1} \quad (\alpha \geq 0)$$

if

$$\frac{1 - \theta_0^{-n}/(\theta_0^{-n} + C)}{\theta_0^{-n}/(\theta_0^{-n} + C) - \alpha} \geq \frac{P + Q}{K_0} = \bar{P}$$

then

$$(2.9) \quad \alpha = \max \left( \frac{\bar{P}\theta_0^{-n} - C}{\bar{P}(\theta_0^{-n} + C)}, 0 \right).$$

From (2.7), (2.8), (2.9) we have

$$(2.10) \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} w^n \leq S(M(\alpha w^{n-1}), \quad f + \lambda Q, Q)$$

then from (2.3)

$$((2.11) \quad \frac{\theta_0^{-n}}{\theta_0^{-n} + C} w^n \leq S \left( M \left( \alpha \frac{\theta_0^{-n+1} + C}{\theta_0^{-n+1}} w \right), \quad f + \lambda Q, Q \right).$$

From (2.6) we have (2.5) if

$$(2.12) \quad \alpha \frac{\theta_0^{-n+1} + C}{\theta_0^{-n+1}} \leq 1.$$

We have (2.12) if  $\alpha = 0$ ; if  $\alpha \neq 0$  we can write (2.12) as

$$\frac{\bar{P}\theta_0^{-n} - C}{\bar{P}(\theta_0^{-n} + C)} \frac{\theta_0^{-n+1} + C}{\theta_0^{-n+1}} \leq 1$$

$$\bar{P}\theta_0^{-2n+1} + \bar{P}C\theta_0^{-n} - C\theta_0^{-n+1} - C^2 \leq \bar{P}\theta_0^{-2n+1} + \bar{P}C\theta_0^{-n+1}$$

$$\bar{P}\theta_0^{-n} - (\bar{P} + 1)\theta_0^{-n+1} - C^2 \leq 0$$

then we can choose

$$\theta_0 = \frac{\bar{P}}{\bar{P} + 1} = \frac{P + Q}{P + Q + K_0}$$

and we have (2.12) and (2.5).

The result is shown. ■

We give now the proof of Coroll. 1.

LEMMA 1. — We consider  $u = S(\psi, f, 0)$ , where  $f \in \mathcal{L}^\infty(\Omega)$  and  $\psi \in C(\bar{\Omega})$ ,  $\psi \geq 0$  on  $\Gamma$ ; we have  $u \in C(\bar{\Omega})$ .

From [15] we have the result if  $A\psi \in \mathcal{L}^p(\Omega)$ ,  $p > N$ .

We can suppose  $\varphi = 0$  in  $\Gamma$  we have a sequence  $\{\psi_n\}$  such that

$$\|A\psi_n\|_{\mathcal{L}^\infty} \leq C \quad \lim_{n \rightarrow +\infty} \psi_n = \psi \quad \text{in } C(\bar{\Omega}),$$

then from [17] Th. 1.4; we have

$$\lim_{n \rightarrow +\infty} S(\psi_n, f, 0) = S(\psi, f, 0) \quad \text{in } \mathcal{L}^\infty(\Omega)$$

then  $u \in C(\bar{\Omega})$ . ■

From [18] we have  $u^\alpha \in C^\alpha(\bar{\Omega})$  with  $0 < \alpha < 1$ ; then from the lemma 1 and [14], [12] we have  $u^n \in C(\Omega)$ .

From Th. 3 we have

$$\lim_{n \rightarrow +\infty} u^n = u \quad \text{in } \mathcal{L}^\infty(\Omega)$$

then  $u \in C(\bar{\Omega})$ .

REM. 4. — From the proof of Th. 3 we have that we can choose in the result

$$\theta_0 = \frac{\bar{P}}{\bar{P} + K_0} + \delta \quad \forall \delta > 0.$$

In our proof we can not choose  $\delta = 0$ , why for  $\delta \rightarrow 0$  we have  $Q \rightarrow 0$  and then  $C \rightarrow +\infty$ .

### 3. — Proof of Th. 4.

From Th. 3 the Th. 4 is shown if we show that

$$(3.1) \quad \lim_{\alpha \rightarrow +\infty} u_\alpha^n = u^n \quad \text{in } \mathcal{L}^\infty(\Omega), \quad \forall n.$$

We show (3.1) by induction.



For  $n = 0$  we have

$$Au_\alpha^0 = f_\alpha, \quad Au^0 = f$$

then from [18], [19] we have

$$\lim_{\alpha \rightarrow +\infty} u_\alpha^0 = u^0 \quad \text{in } \mathcal{L}^\infty(\Omega).$$

We suppose now the result to be valid for  $n-1$  and we show the result for  $n$ .

The function  $u_\alpha^n$  is the solution of the problem

$$(3.2) \quad \begin{cases} \langle Au_\alpha^n, v - u_\alpha^n \rangle \leq \langle f_\alpha, v - u_\alpha^n \rangle, \\ \forall v \in H_F^1(\Omega) & v(x) \leq M_\alpha^{n-1}(x) & \text{a.e. in } \Omega, \\ u_\alpha \in H_F^1(\Omega) & u_\alpha(x) \leq M_\alpha^{n-1}(x) & \text{a.e. in } \Omega. \end{cases}$$

We indicate  $w_\alpha = u_\alpha^n - A^{-1}f_\alpha$ ; then  $w_\alpha$  is the solution to the problem

$$(3.3) \quad \begin{cases} \langle Aw_\alpha, v - w_\alpha \rangle \geq 0 \\ \forall v \in H_F^1(\Omega) & v(x) \leq \psi_\alpha(x) & \text{a.e. in } \Omega \\ w_\alpha \in H_F^1(\Omega) & w_\alpha(x) \leq \psi_\alpha(x) & \text{a.e. in } \Omega, \end{cases}$$

where

$$\psi_\alpha(x) = Mu_\alpha^{n-1}(x) - A^{-1}f_\alpha(x).$$

Being

$$\lim_{\alpha \rightarrow +\infty} f_\alpha = f \quad \text{in } \mathcal{L}^r(\Omega)$$

we have [18], [19],

$$(3.4) \quad \lim_{\alpha \rightarrow +\infty} A^{-1}f_\alpha = A^{-1}f \quad \text{in } C(\bar{\Omega}).$$

Being the result valid for  $n-1$ , we have

$$(3.5) \quad \lim_{\alpha \rightarrow +\infty} Mu_\alpha^{n-1} = Mu^{n-1} \quad \text{in } \mathcal{L}^\infty(\Omega)$$

then

$$(3.6) \quad \lim_{\alpha \rightarrow +\infty} (Mu_\alpha^{n-1} - A^{-1}f_\alpha) = (Mu^{n-1} - A^{-1}f) \quad \text{in } \mathcal{L}^\infty(\Omega)$$

then from [17] Th. 1.4

$$(3.7) \quad \lim_{\alpha \rightarrow +\infty} w_\alpha = w \quad \text{in } \mathcal{L}^\infty(\Omega)$$

where  $w$  is the solution to the problem

$$(3.8) \quad \begin{cases} \langle Aw, v - w \rangle \geq 0 \\ \forall v \in H^1_T(\Omega) & v(x) \leq \psi(x) \\ w \in H^1_T(\Omega) & w(x) \leq \psi(x) \end{cases}$$

where

$$\psi(x) = Mu^{n-1}(x) - A^{-1}f(x).$$

We have

$$(3.9) \quad w(x) = u^n(x) - A^{-1}f(x)$$

then from (3.4), (3.7) we have

$$(3.10) \quad \lim_{\alpha \rightarrow +\infty} u_\alpha^n = u^n \quad \text{in } \mathcal{L}^\infty(\Omega) \quad \blacksquare$$

REM. 5. – The result of Th. 3 seem to be the first result on continuous dependence for solutions of quasi-variational inequalities without hypothesis on monotonicity for the sequences  $\{f_\alpha\}$   $\{K_\alpha\}$ .

#### 4. – Proof of Th. 5.

We show at first the following lemma on  $G$ -convergence for variational inequalities:

LEMMA 2. – *We consider the following problems*

$$(4.1_p) \quad \begin{cases} \langle A^p w_p, v - w_p \rangle \geq \langle f, v - w_p \rangle \\ \forall v \in H^1_T(\Omega) & v(x) \leq \psi_p(x) & \text{a.e. in } \Omega \\ w_p \in H^1_T(\Omega) & w_p(x) \leq \psi_p(x) & \text{a.e. in } \Omega \end{cases}$$

$$(4.1) \quad \begin{cases} \langle Aw, v - w \rangle \geq \langle f, v - w \rangle \\ \forall v \in H^1_T(\Omega) & v(x) \leq \psi(x) & \text{a.e. in } \Omega \\ w \in H^1_T(\Omega) & w(x) \leq \psi(x) & \text{a.e. in } \Omega \end{cases}$$

where  $\psi_p, \psi \in C(\bar{\Omega})$

$$\lim_{p \rightarrow +\infty} \psi_p = \psi \quad \text{in } C(\bar{\Omega})$$

then

$$\lim_{p \rightarrow +\infty} w_p = w \quad \text{in } C(\bar{\Omega})$$

where  $w_p(w)$  is the solution to (4.1<sub>p</sub>), ((4.1)).

We suppose at first  $\|A^p \psi_p\|_{\mathcal{L}^\infty} \leq \text{Cst.}$ ,  $\|Aw\|_{\mathcal{L}^\infty} \leq \text{Cst.}$

From [16] we have

$$\lim_{p \rightarrow +\infty} w_p = w \quad \text{in } \mathfrak{L}^2(\Omega)$$

and from [15] Th.

$$\|A^p w_p\|_{\mathfrak{L}^\infty} \leq \text{Cst.}$$

then from [18] we have  $\|w_p\|_{C^\alpha} \leq \text{Cst.}$ ,  $0 < \alpha < 1$ , and

$$\lim_{p \rightarrow +\infty} w_p = w \quad \text{in } C(\bar{\Omega}).$$

We suppose now  $\psi_p = \psi \in W^{1,p}(\Omega)$ ,  $p > N$ , we can also suppose  $\psi|_\Gamma = 0$ .

We prolongate  $\psi$  to a function in  $W^{1,p}(\mathbf{R}^N)$  then from the lemma of [9] we have a sequence  $\{\psi_{p_n}\}$   $\{\psi_n\}$  such that  $\psi_{p_n}, \psi_n|_\Gamma = 0$  and

$$(4.2) \quad \begin{cases} \|A^p \psi_p\|_{\mathfrak{L}^\infty}, & \|A \psi_n\|_{\mathfrak{L}^\infty} \leq Cn^{\frac{1}{2}} \\ \|\psi_{p_n} - \psi\|_{\mathfrak{L}^\infty}, & \|\psi_n - \psi\|_{\mathfrak{L}^\infty} \leq Cn^{-\frac{1}{2}} \\ \lim_{p \rightarrow +\infty} \psi_{p_n} = \psi_n & \text{in } C(\bar{\Omega}) \quad \forall n. \end{cases}$$

We consider now the problems

$$(4.3_p) \quad \begin{cases} \langle Aw_{p_n}, v - w_{p_n} \rangle \geq \langle f, v - w_{p_n} \rangle \\ \forall v \in H^1_\Gamma(\Omega) & v(x) \leq \psi_{p_n}(x) & \text{a.e. in } \Omega \\ w_{p_n} \in H^1_\Gamma(\Omega) & w_{p_n}(x) \leq \psi_{p_n}(x) & \text{a.e. in } \Omega, \end{cases}$$

$$(4.3) \quad \begin{cases} \langle Aw_n, v - w_n \rangle \geq \langle f, v - w_n \rangle \\ \forall v \in H^1_\Gamma(\Omega) & v(x) \leq \psi_n(x) & \text{a.e. in } \Omega \\ w_n \in H^1_\Gamma(\Omega) & w_n(x) \leq \psi_n(x) & \text{a.e. in } \Omega. \end{cases}$$

From the first part of the proof we have

$$(4.4) \quad \lim_{p \rightarrow +\infty} w_{p_n} = w_n \quad \text{in } C(\bar{\Omega}) \quad \forall n.$$

From (4.2) and Lemma 1.4 of [9] we have

$$(4.5) \quad \begin{cases} \|w_{p_n} - w_p\|_{\mathfrak{L}^\infty} \leq Cn^{\frac{1}{2}} \\ \|w_n - w\|_{\mathfrak{L}^\infty} \leq Cn^{\frac{1}{2}} \end{cases}$$

then

$$(4.6) \quad \lim_{p \rightarrow +\infty} w_p = w \quad \text{in } C(\bar{\Omega}).$$

We suppose now  $\psi_p, \psi \in W^{1,p}(\Omega)$ ,  $\psi_p \not\equiv \psi$ .

We indicate by  $\bar{w}_p$  the solution to the problem

$$(4.7_p) \quad \begin{cases} \langle A^p \bar{w}_p, v - \bar{w}_p \rangle \geq \langle f, v - \bar{w}_p \rangle, \\ \forall v \in H_T^1(\Omega) & v(x) \leq \psi(x) & \text{a.e. in } \Omega, \\ \bar{w}_p \in H_T^1(\Omega) & \bar{w}_p(x) \leq \psi(x) & \text{a.e. in } \Omega. \end{cases}$$

From (4.6) we have

$$\lim_{p \rightarrow +\infty} \bar{w}_p = w \quad \text{in } C(\bar{\Omega})$$

and from Th. 1.4 [17]

$$\|w_p - \bar{w}_p\|_{L^\infty} \leq \|\psi_p - \psi\|_{L^\infty}$$

then

$$(4.8) \quad \lim_{p \rightarrow +\infty} w_p = w \quad \text{in } C(\bar{\Omega}).$$

We consider now the general case  $\psi_p, \psi \in C(\bar{\Omega})$ .

Being

$$(4.9) \quad \lim_{p \rightarrow +\infty} \psi_p = \psi \quad \text{in } C(\bar{\Omega})$$

we have two sequences  $\{\psi_{pk}\}$   $\{\psi_k\}$  such that

$$(4.10) \quad \lim_{k \rightarrow +\infty} \psi_{pk} = \psi_p \quad \text{in } C(\bar{\Omega}) \text{ uniformly in } p.$$

$$(4.11) \quad \lim_{k \rightarrow +\infty} \psi_k = \psi \quad \text{in } C(\bar{\Omega})$$

$$(4.12) \quad \lim_{p \rightarrow +\infty} \psi_{pk} = \psi_k \quad \text{in } C(\bar{\Omega}).$$

We indicate now by  $w_{pk}$  ( $w_k$ ) the solution to the problem

$$(4.13_p) \quad \begin{cases} \langle A^p w_{pk}, v - w_{pk} \rangle \geq \langle f, v - w_{pk} \rangle \\ \forall v \in H_T^1(\Omega) & v(x) \leq \psi_{pk}(x) & \text{a.e. in } \Omega \\ w_{pk} \in H_T^1(\Omega) & w_{pk}(x) \leq \psi_{pk}(x) & \text{a.e. in } \Omega, \end{cases}$$

$$(4.13) \quad \begin{cases} \langle A w_k, v - w_k \rangle \geq \langle f, v - w_k \rangle \\ \forall v \in H_T^1(\Omega) & v(x) \leq \psi_k(x) & \text{a.e. in } \Omega \\ w_k \in H_T^1(\Omega) & w_k(x) \leq \psi_k(x) & \text{a.e. in } \Omega. \end{cases}$$

From (4.10) and Th. 1.4 [17] we have

$$(4.14) \quad \lim_{k \rightarrow +\infty} w_{pk} = w_p \quad \text{in } C(\bar{\Omega}) \text{ uniformly in } p$$

From (4.11), (4.12) and Th. 1.4 [17] we have also

$$(4.15) \quad \begin{aligned} \lim_{k \rightarrow +\infty} w_k &= w \quad \text{in } C(\bar{\Omega}) \\ \lim_{k \rightarrow +\infty} w_{pk} &= w_k \quad \text{in } C(\bar{\Omega}). \end{aligned}$$

From (4.14) and (4.15) we have

$$\lim_{p \rightarrow +\infty} w_p = w \quad \text{in } C(\bar{\Omega}) \quad \blacksquare$$

We give now the proof of Th. 5.

From [9], [21] we have

$$(4.16) \quad \lim_{p \rightarrow +\infty} u_p^0 = u^0 \quad \text{in } L^r(\Omega)$$

where

$$(4.17) \quad A^p u_p^0 = f.$$

From [18] we have  $\|u_p^0\|_{C^\alpha} \leq \text{Cst.}$ ,  $0 < \alpha < 1$ , then

$$(4.18) \quad \lim_{p \rightarrow +\infty} u_p^0 = u^0 \quad \text{in } C(\bar{\Omega}).$$

We show now that

$$(4.19) \quad \lim_{p \rightarrow +\infty} u_p^n = u^n \quad \text{in } C(\bar{\Omega})$$

where  $u_p^n$  is the solution to the problem.

$$(4.20_n) \quad \begin{cases} \langle A^p u_p^n, v - u_p^n \rangle \geq \langle f, v - u_p^n \rangle, \\ \forall v \in H_T^1(\Omega) & v(x) \leq M u_p^{n-1}(x) \quad \text{a.e. in } \Omega, \\ u_p^n \in H_T^1(\Omega) & u_p^n(x) \leq M u_p^{n-1}(x) \quad \text{a.e. in } \Omega. \end{cases}$$

From (4.18) we have the result for  $n = 0$ .

We suppose now the result for  $n - 1$  and we show the result for  $n$ .

Being

$$(4.21) \quad \lim_{p \rightarrow +\infty} u_p^{n-1} = u^{n-1} \quad \text{in } C(\bar{\Omega})$$

we have

$$(4.22) \quad \lim_{p \rightarrow +\infty} M u_p^{n-1} = M u^{n-1} \quad \text{in } C(\bar{\Omega})$$

then from Th. 1.4 [17]

$$(4.23) \quad \lim_{p \rightarrow +\infty} u_p^n = u^n \quad \text{in } C(\bar{\Omega}).$$

From the Th. 3 we have also

$$(4.24) \quad \begin{cases} 0 \leq u_p^n - u_p \leq K\theta_0^n \\ 0 \leq u^n - u \leq K\theta_0^n \end{cases}$$

where the constant  $K$  don't depend on  $p, n$ .

From (4.23), (4.24) we have

$$\lim_{p \rightarrow +\infty} u_p = u \quad \text{in } C(\bar{\Omega}). \quad \blacksquare$$

## 5. - Proof of Th. 6.

Let be  $B: H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$  an elliptic operator with constant coefficients; we have [10], [15]:

Lemma 3. - Let be  $f \in \mathcal{L}^r(\Omega)$ ,  $r > n/2$

$$g(x) = \text{Inf} \left( \text{Inf}_{\xi \geq 0} \bar{f}(x + \xi), 0 \right) \in \mathcal{L}^r(\Omega)$$

where  $\bar{f}$  is the prolongate of  $f$  to  $\mathbf{R}^N$  by 0.

Let be  $u$  the solution to the problem

$$B u = g.$$

We suppose  $u(x) \geq -K_0$  a.e. in  $\Omega$ .

We consider the problem.

$$(5.1) \quad \begin{cases} \langle B u, v - u \rangle \geq \langle f, v - u \rangle, \\ \forall v \in H_0^1(\Omega) \quad v(x) \leq M u(x) \quad \text{a.e. in } \Omega, \\ u \in H_0^1(\Omega) \quad u(x) \leq M u(x) \quad \text{a.e. in } \Omega. \end{cases}$$

The problem (5.1) has a unique solution  $u \in W^{2,p}(\Omega)$  and if we construct  $u^n$  as in

Th. 1 we have:

$$\|Bu^n\|_{\mathfrak{L}^r} \leq \text{Max}(\|f\|_{\mathfrak{L}^r}, \|g\|_{\mathfrak{L}^r}).$$

LEMMA 4. - *The result of Th. 3 is again valid for the problem*

$$(5.2) \quad \begin{cases} \langle Au, v-u \rangle \geq \langle f, v-u \rangle \\ \forall v \in H_0^1(\Omega) & v(x) \leq Mu(x) & \text{a.e. in } \Omega \\ u \in H_0^1(\Omega) & u(x) \leq Mu(x) & \text{a.e. in } \Omega \end{cases}$$

(where  $A$  is as in Th. 3 and  $f$  as in the Lemma 3) if  $u(x) > -K_0$  in  $\Omega$ .

We observe that  $\underline{u}(x)$  is continuous being  $g \in \mathfrak{L}^r(\Omega)$ , then we have

$$(5.3) \quad \min_{x \in \bar{\Omega}} u(x) > -K_0.$$

Let be  $w = u - \underline{u}$ ,  $w$  is the solution to the problem

$$(5.4) \quad \begin{cases} \langle Aw, v-w \rangle \geq \langle f-g, v-w \rangle \\ \forall v \in H_0^1(\Omega) & v(x) \leq M'w(x) & \text{a.e. in } \Omega \\ w \in H_0^1(\Omega) & w(x) \leq M'w(x) & \text{a.e. in } \Omega \end{cases}$$

where

$$(5.5) \quad M'\varphi(x) = K_0 - \bar{u}(x) + \text{Inf}_{\substack{x+\xi \in \Omega \\ \xi \geq 0}} (\varphi(x+\xi) + \bar{u}(x+\xi)).$$

Let be now

$$K(x; \xi) = K_0 - \underline{u}(x) + \underline{u}(x+\xi).$$

From (5.3) we have

$$K(x; \xi) \geq \delta > 0.$$

From (5.5) we have

$$(5.6) \quad M'\varphi(x) = \text{Inf}_{\substack{x+\xi \in \Omega \\ \xi \geq 0}} (\varphi(x+\xi) + K(x; \xi)).$$

Finally we observe that  $f-g \geq 0$ .

Then the Th. 3 is valid for the problem (5.4) and we have

$$(5.7) \quad 0 \leq w^n - w \leq K\theta_0^n$$

where  $w^0$  is the solution to the problem

$$(5.8) \quad Aw^0 = f - g$$

and  $w^n$  is the solution to the problem

$$(5.9) \quad \begin{cases} \langle Aw^n, v - w^n \rangle \geq \langle f - g, v - w^n \rangle, \\ \forall v \in H_0^1(\Omega) & v(x) \leq M'w^{n-1}(x) & \text{a.e. in } \Omega, \\ w^n \in H_0^1(\Omega) & w^n(x) \leq M'w^{n-1}(x) & \text{a.e. in } \Omega. \end{cases}$$

From (5.5), (5.8), (5.9) we have

$$w^n = u^n - u, \quad \forall n$$

then from (5.7)

$$0 \leq u^n - u \leq K\theta_0^n. \quad \blacksquare$$

LEMMA 5. - Let be  $u \in H_0^{1,\infty}(\Omega)$  we have  $Mu \in H^{1,\infty}(\Omega)$  with

$$Mu|_{\Gamma} < 0, \quad \|Mu\|_{1,\infty} \leq \|u\|_{1,\infty}.$$

Let be  $u \in H_0^{1,\infty}(\Omega)$ , then  $Mu \in C(\bar{\Omega})$  [14] (12).

Let be  $x, x + he_i \in \Omega$ , where  $e_i$  is the unit vector in the direction of the  $x_i$ ,  $\xi \geq 0$ .

We can suppose  $h \geq 0$ , the proof for  $h \leq 0$  is analogous.

If  $x + \xi$  and  $x + he_i + \xi$  are in  $\bar{\Omega}$  we have:

$$(5.10) \quad |u(x + he_i + \xi) - u(x + \xi)| \leq C|h|$$

where  $C = \|u\|_{1,\infty}$ .

If  $x + he_i + \xi \notin \Omega$ , let be  $\bar{h} = \theta h$ ,  $0 < \theta \leq 1$ , the supremum of the  $\eta$  such that the segment  $[x + \xi, x + \eta e_i + \xi[$  is in  $\Omega$ .

We  $x + \bar{h}e_i + \xi \in \partial\Omega$  then  $u(x + \bar{h}e_i + \xi) = 0$ . We have

$$|u(x + \xi)| = |u(x + \xi) - u(x + \bar{h}e_i + \xi)| \leq C|\bar{h}| \leq C|h|.$$

Being  $x + h \in \Omega$  there is  $\xi' \geq 0$  such that  $x + h + \xi' \in \partial\Omega$  then

$$(5.11) \quad |u(x + he_i + \xi') - u(x + \xi)| \leq C|h|.$$

We can show analogously (5.11) in the case  $x + \xi \notin \Omega$ ,  $x + he_i + \xi \in \Omega$ .

If  $x + \xi, x + he_i + \xi \in \partial\Omega$  we have

$$(5.12) \quad |u(x + he_i + \xi) - u(x + \xi)| = 0.$$



Then for  $x, x + he_i \in \Omega, \xi \geq 0, x + \xi \in \Omega$  there is a  $\xi' \geq 0$  such that

$$(5.13) \quad |u(x + he_i + \xi') - u(x + \xi)| \leq C|h|.$$

The result of (5.13) is valid for  $h \geq 0$  or  $h < 0$ , then

$$|Mu(x + he_i) - Mu(x)| \leq C|h|$$

then

$$\|Mu\|_{1,\infty} \leq \|u\|_{1,\infty}.$$

Being now  $u|_{\Gamma} = 0$  we have for all  $x \in \Gamma$

$$Mu(x) \leq 0. \quad \blacksquare$$

From [7], [8] we have

LEMMA 5. - *Let be  $\psi \in W^{1,r}(\Omega), r > N$ ; we consider the problems*

$$(5.14_p) \quad \begin{cases} \langle A^p u_p, v - u_p \rangle \geq \langle f, v - u_p \rangle \\ \forall v \in H_0^1(\Omega) & v(x) \leq \psi(x) & \text{a.e. in } \Omega \\ u_p \in H_0^1(\Omega) & u_p(x) \leq \psi(x) & \text{a.e. in } \Omega \end{cases}$$

$$(5.14) \quad \begin{cases} \langle Au, v - u \rangle \geq \langle f, v - u \rangle \\ \forall v \in H_0^1(\Omega) & v(x) \leq \psi(x) & \text{a.e. in } \Omega \\ u \in H_0^1(\Omega) & u(x) \leq \psi(x) & \text{a.e. in } \Omega \end{cases}$$

where  $A$  and  $A^p$  is as in Th. 5.

Let be  $u(u_p)$  the solution to the problem (5.14), ((5.14<sub>p</sub>)) we have

$$\|u_p - u\|_{\infty} \leq Cp^{\bar{\alpha}/2(N-2+3\bar{\alpha})}$$

where  $C$  is a constant dependent as  $\alpha, \beta$  and  $\|\psi\|_{1,p}$  and  $\bar{\alpha}$  is an Hölder exponent for  $A^p, A$  and  $W^{-1,p}$  in the De Giorgi-Nash theorem.

Let be now  $u_p^0$  the solution to the problem

$$(5.15) \quad A^p u_p^0 = f$$

and  $u_p^n, n \geq 1$ , the solution to the problem

$$(5.16) \quad \begin{cases} \langle A^p u_p^n, v - u_p^n \rangle \geq \langle f, v - u_p^n \rangle, \\ \forall v \in H_0^1(\Omega) & v(x) \leq Mu_p^{n-1}(x) & \text{a.e. in } \Omega, \\ u_p^n \in H_0^1(\Omega) & u_p^n(x) \leq Mu_p^{n-1}(x) & \text{a.e. in } \Omega. \end{cases}$$

We show that

$$(5.17) \quad \|u_p^n - u^n\|_{\mathcal{L}^\infty} \leq C(np^{-\bar{\alpha}/2(N-2+3\bar{\alpha})} + p^{-\frac{1}{4}}).$$

From [7] we have (5.17) for  $n = 0$ .

We suppose now (5.17) valid for  $n - 1$ .

We have

$$(5.18) \quad \|Mu_p^{n-1} - Mu^{n-1}\|_{\mathcal{L}^\infty} \leq C((n-1)p^{-\bar{\alpha}/2(N-2+3\bar{\alpha})} + p^{-\frac{1}{4}}).$$

Let be now  $\bar{u}_p^n$  the solution to the problem

$$(5.19) \quad \begin{cases} \langle A^p \bar{u}_p^n, v - \bar{u}_p^n \rangle \geq \langle f, v - \bar{u}_p^n \rangle, \\ \forall v \in H_0^1(\Omega) & v(x) \leq Mu^{n-1}(x), \\ \bar{u}_p^n \in H_0^1(\Omega) & \bar{u}_p^n(x) \leq Mu^{n-1}(x). \end{cases}$$

From the lemma 3, 5, 6 we have

$$(5.20) \quad \|\bar{u}_p^n - u^n\|_{\mathcal{L}^\infty} \leq C' p^{-\bar{\alpha}/2(N-2+3\bar{\alpha})}$$

where  $C'$  depends only on  $f, g$  and we can suppose  $C > C'$ .

From Th. 1.4 [17] we have also

$$(5.21) \quad \|u_p^n - \bar{u}_p^n\|_{\mathcal{L}^\infty} \leq C((n-1)p^{-\bar{\alpha}/2(N-2+3\bar{\alpha})} + p^{-\frac{1}{4}})$$

then

$$(5.22) \quad \|u_p^n - u^n\|_{\mathcal{L}^\infty} \leq C(np^{-\bar{\alpha}/2(N-2+3\bar{\alpha})} + p^{-\frac{1}{4}}).$$

From the lemma 4 we have also

$$(5.23) \quad \begin{aligned} \|u_p^n - u_p\|_{\mathcal{L}^\infty} &\leq \frac{K}{n^s} \\ \|u^n - u\|_{\mathcal{L}^\infty} &\leq \frac{K}{n^s} \end{aligned} \quad \forall s > 0, \quad n \geq \bar{n}_s$$

where  $K$  is a constant independent on  $p$ .

From (5.22), (5.23) we have

$$\|u_p^n - u\|_{\mathcal{L}^\infty} \leq C(np^{-\bar{\alpha}/2(N-2+3\bar{\alpha})} + p^{-\frac{1}{4}}) + K/n^s.$$

Choosing  $n^{s+1/s}$  as the first integer  $\leq p^{-\bar{\alpha}/4(N-2+3\bar{\alpha})}$  we have

$$\|u_p^n - u\|_{\mathcal{L}^\infty} \leq Cp^{-\bar{\alpha}/4(N-2+3\bar{\alpha}) s/(s+1)}. \quad \blacksquare$$

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