

ON A FREE BOUNDARY PROBLEM ARISING  
FROM MATHEMATICAL MODELS FOR SORPTION  
OF SWELLING SOLVENTS IN GLASSY POLYMER

PHAN HUU SAN AND NGUYEN DINH TRI

§1. Introduction

In [4] the following problem has been considered : find  $(T, s, c, C)$ ,  $T > 0$ ,  $s(t) \in C^1[0, T]$ ,  $C(t) \in C^1[0, T]$ ,  $c(x, t) \in C^{2,1}(D_T) \cap C^{1,0}(\bar{D}_T)$ ,  $D_T = \{(x, t) : 0 < x < s(t), 0 < t < T\}$  such that the following equation and conditions are satisfied:

$$c_{xx} - \dot{c}_t = 0 \quad \text{in } D_T, \quad (1.1)$$

$$s(0) = 0, \quad (1.2)$$

$$c(0, t) = C(t), \quad C(0) = 1, \quad 0 < t < T, \quad (1.3)$$

$$c_x(0, t) = \dot{C}(t), \quad 0 < t < T, \quad (1.4)$$

$$\dot{s}(t) = f(c(s(t), t)), \quad 0 < t < T, \quad (1.5)$$

$$c_x(s(t), t) = -(q + c(s(t), t))\dot{s}(t), \quad 0 < t < T, \quad (1.6)$$

where  $f \in C[0, +\infty) \cap C^1(0, +\infty)$ ,  $f(0) = 0$ ,  $f'(y) > 0$  for  $y > 0$ ,  $q$  is a positive constant.

This problem arises from a model for sorption of swelling solvent in a glassy polymer. This model has been described in [2]. Consider a slab of a glassy polymer in contact with a solvent. We observe that if the solvent concentration exceeds some threshold value  $q$ , then the solvent penetrates into the polymer. The solvent is assumed to diffuse in the penetrated zone according to Fick's

law. Note that  $c(x, t) + q$  is the concentration of the swollen region and the glassy region (a free boundary).

The condition (1.6) is the mass balance at the interface  $x = s(t)$  and (1.5) is an empirical law connecting the speed of penetration of the solvent with the jump of concentration at the free boundary. The boundary conditions (1.3),(1.4) arise from the mass balance when the polymer is in perfect contact with a (well-stirred) bath in which the (excess of) concentration of the solvent is given by  $C(t)$ .

Some similar free boundary problems have been investigated e.g. in [1], [5], [8].

In this paper, we consider the penetration of solvent in the nonhomogeneous polymer. So  $q$  depends on the space argument, and the law of the penetration of the solvent is given by the following:

$$\dot{s}(t) = f(c(s(t), t), s(t)).$$

However, we shall restrict ourselves to the case  $s(0) = b > 0$ . Specifically, we will study the following problem:

PROBLEM I. Find  $(T, s, c, C)$ ,  $T > 0$ ,  $s(t) \in C^1[0, T]$ ,  $C(t) \in C^1[0, T]$ ,  $c(x, t) \in C^{2,1}(D_T) \cap C^{1,0}(\bar{D}_T)$ ,  $D_T = \{(x, t) : 0 < x < s(t), 0 < t < T\}$ , such that the following equation and conditions are satisfied:

$$c_{xx} - c_t = 0 \quad \text{in } D_T, \tag{1.7}$$

$$s(0) = b > 0, \tag{1.8}$$

$$c(x, 0) = h(x), 0 < x < b, \tag{1.9}$$

$$c(0, t) = C(t), C(0) = h(0), 0 < t < T, \tag{1.10}$$

$$c_x(0, t) = \dot{C}(t), 0 < t < T, \tag{1.11}$$

$$\dot{s}(t) = f(c(s(t), t), s(t)), 0 < t < T, \tag{1.12}$$

$$c_x(s(t), t) = -(q(s(t)) + c(s(t), t))\dot{s}(t), 0 < t < T, \tag{1.13}$$

where  $f, g, h$  are given functions.

We assume that  $f, g, h$  satisfy the following conditions:

$$\left. \begin{aligned} f &\in C^1(\Omega), \Omega = \{(c, x) : 0 \leq c \leq h(0), x \geq 0\} \\ f(0, x) &= 0 \quad \forall x \geq 0; f_c(c, x) > 0, f_x(c, x) > 0, \forall (c, x) \in \Omega \\ f(h(0), x) &\leq F \quad \forall x \geq 0, F \text{ is a positive constant} \end{aligned} \right\} \quad (1.14)$$

$$q \in C^1(\mathbb{R}^+), q(x) \geq 0 \quad \forall x \geq 0, q'(x) \geq 0 \quad \forall x \geq 0 \quad (1.15)$$

$$\left. \begin{aligned} h &\in C^2[0, b], h(x) > 0, h'(x) < 0 \quad \text{in } [0, b], \\ h'(0) &= h''(0), h'(b) = -(q(b) + h(b))f(h(b), b). \end{aligned} \right\} \quad (1.16)$$

From (1.14) it follows that there exists a function  $\Phi$  such that (1.12) can be rewritten in the following equivalent form:

$$c(s(t), t) = \Phi(\dot{s}(t), s(t)), 0 < t < T. \quad (1.12')$$

We notice that, if Problem I has a classical solution, then  $c_{xx}$  and  $c_t$  are continuous up to the boundary  $x = 0$  for  $t > 0$ . Differentiating (1.10), from (1.11) we obtain

$$c_x(0, t) = c_t(0, t) = c_{xx}(0, t), 0 < t < T. \quad (1.17)$$

### §2. Auxiliary results

First, we prove some a priori estimates for the solution of Problem I.

**PROPOSITION 2.1.** *Let  $(T, s, c, C)$  be a solution of Problem 1. Then*

$$\dot{s}(t) > 0, \quad 0 \leq t \leq T, \quad (2.1)$$

$$c_x(x, t) < 0 \quad \text{in } \bar{D}_T, \quad (2.2)$$

$$c(x, t) > 0 \quad \text{in } \bar{D}_T. \quad (2.3)$$

**PROOF:** It is clear that (2.1)-(2.3) are satisfied for  $t = 0$ . So there exists  $\bar{t} > 0$  such that  $\dot{s}(t) > 0, 0 \leq t < \bar{t}$ . Since  $c(s(t), t) = \Phi(\dot{s}(t), s(t)) > 0, 0 \leq t < \bar{t}$ , it follows that  $c_x(s(t), t) < 0, 0 \leq t < \bar{t}$ . If  $c_x(x, t)$  attains its positive maximum on

$x = 0$  at  $t = t_0$ , from (1.17) we get  $c_{xx}(0, t_0) = c_x(0, t_0) > 0$ , which contradicts the strong maximum principle. Therefore (2.2) and (2.3) hold in  $D_{\bar{t}}$  by the maximum principle.

Suppose that  $\dot{s}(\bar{t}) = 0$ . Then  $c(s(\bar{t}), \bar{t}) = \Phi(\dot{s}(\bar{t}), s(\bar{t})) = \Phi(0, s(\bar{t})) = 0$  so that  $c(x, t)$  attains its minimum at  $(s(\bar{t}), \bar{t})$  in  $\bar{D}_{\bar{t}}$ . Because of the strong maximum principle we have  $c_x(s(\bar{t}), \bar{t}) < 0$ , which contradicts the condition  $c_x(s(\bar{t}), \bar{t}) = 0$ . Then  $\dot{s}(\bar{t}) > 0$  and we can repeat the above argument for any  $t \in (\bar{t}, T]$ .

**COROLLARY 2.1.** *Let  $(T, s, c, C)$  be a solution of Problem I. Then*

$$c(x, t) \leq h(0) \quad \text{in } \bar{D}_T, \quad (2.4)$$

$$\dot{s}(t) \leq F, \quad 0 \leq t \leq T. \quad (2.5)$$

**PROOF:** From  $\dot{C}(t) = c_x(0, t) < 0$  it follows that  $c(0, t) < C(0) = h(0)$ . Since  $c(x, 0) = h(x) < h(0)$  and because of (2.2), we get (2.4) by using the maximum principle. (2.5) follows from (1.12) and (1.14).

Now we show that  $s \in C^2[0, T]$  if Problem 1 has a solution. We consider the following

**PROBLEM II.** Let  $r \in C^1[0, T], r(0) = b \geq 0, \dot{r}(t) > 0, 0 \leq t < T, \eta \in C[0, b]$  if  $b > 0, \Psi \in C[0, T], \eta(0) = \Psi(0), g \in C^1(\mathbb{R}^+)^2, g_y(y, x) < 0, g_x(y, x) < 0, g(x, y) < 0$  for  $y > 0, x > 0$ . Find a triple  $(T_0, Z, \gamma)$  such that  $T_0 > 0, Z \in C^{2,1}(D_{T_0}(r)) \cap C(\bar{D}_{T_0}(r)), \gamma \in C[0, T_0], D_{T_0}(r) = \{(x, t) : 0 < x < r(t), 0 < t < T_0\}$  and the following equation and conditions are satisfied:

$$Z_{xx} - Z_t = 0 \quad \text{in } D_{T_0}(r), \quad (2.6)$$

$$Z(x, 0) = \eta(x), \quad 0 \leq x \leq b, \quad (2.7)$$

$$Z(0, t) = \Psi(t), \quad 0 \leq t \leq T_0, \quad (2.8)$$

$$\begin{aligned} Z_x(r(t), t) + \dot{r}(t)Z(r(t), t) &= g_x(\gamma(t), r(t))\dot{r}(t) + \\ &+ g_y(\gamma(t), r(t))[\dot{r}(t)g(\gamma(t), r(t)) + Z(r(t), t)], \end{aligned}$$

$$0 < t < T_0, \tag{2.9}$$

$$\begin{aligned} \gamma(t) = \gamma_0 + \int_0^t [\dot{r}(\tau)g(\gamma(\tau), r(\tau)) + \\ + Z(r(\tau), \tau)] d\tau, 0 < t < T_0, \end{aligned} \tag{2.10}$$

where  $\gamma_0$  is a given positive constant.

PROPOSITION 2.2. *Problem II has at least one solution with  $T_0$  depending on  $\gamma_0$  and  $\sup |\dot{r}|$ . Moreover  $\gamma \in C^1[0, T_0]$ .*

PROOF: For any  $T > 0$ , we put

$$B(T) = \{ \gamma \in C[0, T] : \|\gamma - \gamma_0\| \leq \frac{\gamma_0}{2} \}$$

and define  $\mathcal{F}$  on  $B(T)$  as follows:

$$(\mathcal{F}\gamma)(t) = \gamma_0 + \int_0^t \{ \dot{r}(\tau)g(\gamma(\tau), r(\tau)) + Z(r(\tau), \tau) \} d\tau,$$

where  $Z(x, t)$  is the unique continuous solution of (2.6)-(2.9) corresponding to the given function  $\gamma$  ( the existence and uniqueness of  $Z$  can be proved as in [6]). We shall prove that  $\mathcal{F}(B(T)) \subset B(T)$  for a convenient  $T$ .

Fix  $T_1 > 0$  and let

$$\Omega_1 = \{ (y, x) : \frac{\gamma_0}{2} < y < \frac{3\gamma_0}{2}, 0 < x < b + R_1 T_1 \},$$

$$\Psi_1 = \sup_{0 < t < T_1} |\Psi(t)|,$$

$$R_1 = \sup_{0 < t < T_1} |\dot{r}(t)|$$

$$\eta_b = \sup_{0 < x < b} |\eta(x)|,$$

$$G = \sup_{(y,x) \in \Omega_1} |g(y, x)|,$$

$$G_1 = \sup_{(y,x) \in \Omega_1} \left| \frac{g_x(y, x)}{g_y(y, x)} \right|.$$

In any  $D_t(r)$ ,  $t \leq T_1$ , we have

$$|Z(x, t)| \leq \max\{\Psi_1, \eta_b, \sup_{0 < \tau < t} |Z(r(\tau), \tau)|\}. \quad (2.11)$$

In order to estimate  $\sup |Z(r(\tau), \tau)|$  we assume that  $Z$  attains its positive maximum on  $x = r(t)$  for some  $t_0$ . Then

$$\begin{aligned} 0 < Z_x(r(t_0), t_0) < g_x(\gamma(t_0), r(t_0))\dot{r}(t_0) + \\ g_\gamma(\gamma(t_0), r(t_0))[\dot{r}(t_0)g(\gamma(t_0), r(t_0)) + Z(r(t_0), t_0)]. \end{aligned} \quad (2.12)$$

Hence  $0 < Z(r(t_0), t_0) < GR_1$ .

In the same way, supposing that  $Z$  attains its negative minimum on  $x = r(t)$  for some  $t_1$ , we show that

$$0 > Z(r(t_1), t_1) > -G_1R_1 - GR_1.$$

In both cases we have

$$0 < |Z(r(\tau), \tau)| < (G_1 + G)R_1 \quad (2.13)$$

in  $D_t(r)$ . Coming back to (2.11), we see that

$$0 < |Z(x, \tau)| \leq \max\{\Psi_1, \eta_b, (G_1 + G)R_1\} \equiv Z^*$$

in  $D_t(r)$  for any  $t \leq T_1$ .

Therefore, we get

$$|(\mathcal{F}\gamma)(t) - \gamma_0| \leq t\{R_1G + Z^*\}.$$

If we choose  $T_0 = \min\{T_1, \gamma_0/2(R_1G + Z^*)\}$ , then  $\mathcal{F}(B(T)) \subset B(T)$  for any  $T \leq T_0$ .

Because  $B(T)$  is a closed convex subset of  $C[0, T]$  and  $\mathcal{F}(B(T)) \subset B(T)$  is precompact, using Schauder's Theorem (see [7], p. 189) we only need to show that  $\mathcal{F}$  is continuous in  $C$  norm.

Split  $\mathcal{F}$  into the sum of  $\mathcal{F}_1$  and  $\mathcal{F}_2$ , where

$$(\mathcal{F}_1\gamma)(t) = \gamma_0 + \int_0^t \dot{r}(\tau)g(\gamma(\tau), r(\tau))d\tau,$$

$$(\mathcal{F}_2\gamma)(t) = \int_0^t Z(r(\tau), \tau)d\tau.$$

Then  $\mathcal{F}_1$  is a Lipschitz continuous function because

$$\|\mathcal{F}_1\gamma_1 - \mathcal{F}_1\gamma_2\| \leq TG'R_1\|\gamma_1 - \gamma_2\|,$$

where  $G' = \sup_{(y,x) \in \Omega_1} |g_y(y,x)|$ . Now we prove that  $\mathcal{F}_2$  is continuous. For this it suffices to show that the application  $\gamma \in B(T) \longrightarrow Z \in C(\bar{D}_T(r))$  is continuous.

Let  $\gamma_1, \gamma_2 \in B(T)$  and  $Z_1, Z_2$  be the corresponding solutions of (2.6)-(2.9). Put  $W = Z_1 - Z_2$ , then

$$W_{xx} - W_t = 0 \quad \text{in } D_T(r),$$

$$W(0, t) = 0, \quad 0 < t < T,$$

$$W(x, 0) = 0, \quad 0 < x < b(\text{if } b > 0),$$

$$\begin{aligned} W_x(r(t), t) + \{\dot{r}(t) - g_y(\gamma_1(t), r(t))\}W(r(t), t) = \\ \dot{r}(t)\{g_y(\gamma_1(t), r(t)) - g_y(\gamma_2(t), r(t))\}g(\gamma_2(t), r(t)) \\ + Z_2(r(t), t), \{g_y(\gamma_1(t), r(t)) - g_y(\gamma_2(t), r(t))\} \\ + \dot{r}(t)\{g_x(\gamma_1(t), r(t)) - g_x(\gamma_2(t), r(t))\}, 0 < t < T_0. \end{aligned}$$

From the latter equation we get

$$\begin{aligned} |W(r(t), t)| < \frac{R_1}{R_T + H_0} \{|g_y(\gamma_1(t), r(t))g(\gamma_1(t), r(t)) - \\ - g_y(\gamma_2(t), r(t))g(\gamma_2(t), r(t))\} + |g_x(\gamma_1(t), r(t)) - g_x(\gamma_2(t), r(t))\} + \\ + \frac{Z^*}{R_T + H_0} |g_y(\gamma_1(t), r(t)) - g_y(\gamma_2(t), r(t))|, 0 < t < T_0, \end{aligned}$$

where  $0 < H_0 = \inf_{(y,x) \in \Omega_1} |g_y(y,x)|$ ,  $R_T = \inf_{0 < t < T} r(t) > 0$ . Now the continuity of the application  $\gamma \rightarrow Z$  follows from the uniform continuity of the functions  $g_y, g_x, g_y g$  in  $\Omega_1$ .

**COROLLARY 2.2.** *Let  $(T, s, c, C)$  be a solution of Problem I. Then  $s \in C^2[0, T]$ .*

**PROOF:** We consider Problem II and let  $\Psi(t) = \dot{C}(t)$ ,  $\eta(x) = h''(x)$ ,  $\gamma_0 = h(b)$ ,  $g(y, x) = -(q(x) + y)f(y, x)$ ,  $r(t) = s(t)$ . It is clear that this choice of data verifies all assumptions of Problem II. By Proposition 2.2 there exists a solution  $(T_0, Z, \gamma)$  with  $T_0 > 0$ .

Define  $v(x, t)$  as follows

$$\begin{aligned} v(x, t) = & h(0) + x \left[ \int_0^t Z_x(0, \tau) d\tau + h'(0) \right] \\ & + \int_0^t Z(0, \tau) d\tau + \int_0^x d\xi \int_0^\xi Z(y, t) dy. \end{aligned} \quad (2.14)$$

Then  $v$  satisfies the following conditions:

$$v_{xx} - v_t = 0 \quad \text{in } D_{T_0}, \quad (2.15)$$

$$v(0, t) = C(t), \quad 0 \leq t \leq T_0, \quad (2.16)$$

$$v(x, 0) = h(x), \quad 0 \leq x \leq b, \quad (2.17)$$

$$v_x(s(t), t) = g(v(s(t), t), s(t)), \quad 0 \leq t \leq T_0, \quad (2.18)$$

$$\frac{d}{dt} v(s(t), t) = \dot{\gamma}(t), \quad 0 \leq t \leq T_0, \quad (2.19)$$

$$v_x(s(t), t) = g(v(s(t), t), s(t)), \quad 0 \leq t \leq 0. \quad (2.20)$$

( To get (2.18) we use Stoke's theorem by integrating the heat equation for  $Z$  in  $D_{T_0}$ ). Since the solution of (2.15)-(2.17), (2.20) is unique (see e.g. [6]),  $v(x, t) \equiv c(x, t)$  in  $\bar{D}_{T_0}$ . The continuity of  $s$  in  $[0, T_0]$  follows from (2.19) and

$$\ddot{s}(t) = f_c(c(s(t), t), s(t)) \frac{d}{dt} c(s(t), t) + f_r(c(s(t), t), s(t)) \dot{s}(t).$$



Finally, if  $T_0 < T$ , using Proposition 2.1 and Corollary 2.1 we can repeat the above argument, starting at  $T_0$  with  $\gamma_0 = c(s(T_0), T_0) > 0$  to reach a time  $T_1$  and so on . A careful analysis of the bounds for  $Z(x, t)$ , (see (2.13)) along with the fact that  $c(s(t), t)$  is strictly positive in  $[0, T]$  shows that the sequence  $T_k$  cannot converge before  $T$ .

### §3. Local existence

Now we shall prove that Problem I has a unique local solution in a suitable functional class. We define

$$v(x, t) = -e^{-x} \int_x^{s(t)} (c(y, t) + q(y)) dy. \tag{3.1}$$

If  $(T, s, c, C)$  is a solution of Problem I, then

$$v_{xx} + 2v_x + v - v_t = e^{-x} q'(x) \quad \text{in } D_T, \tag{3.2}$$

$$s(0) = b, \tag{3.3}$$

$$v(x, 0) = -e^{-x} \int_x^{s(0)} (h(y) + q(y)) dy, 0 < x < b. \tag{3.4}$$

$$v_x(0, t) = a \equiv h(0) + q(0) + \int_0^b (h(y) + q(y)) dy, 0 < t < T. \tag{3.5}$$

$$c(s(t), t) = 0, 0 < t < T, \tag{3.6}$$

$$\dot{s}(t) = f(e^{s(t)} v_x(s(t), t) - q(s(t)), s(t)), 0 < t < T. \tag{3.7}$$

Note that (3.2)-(3.7) is a Stefan-type free boundary problem with nonlinear Stefan condition. In [3], a general theorem for local existence and uniqueness of such a problem has been proved with  $s \in H_{1+\beta}[0, T]$ ,  $\beta < \frac{1}{2}$ . However, our problem does not fit completely the assumptions of [3] because  $f$  may be not Lipschitz continuous at the origin.

We can bypass this difficulty by replacing  $f$  by  $\tilde{f}$  as follows:

$$\tilde{f}(y, x) = \begin{cases} f(y, x), & 0 \leq y \leq h(0), x \geq 0, \\ \bar{f}(y, x), & y \in (-\infty, 0) \cup (h(0), +\infty), x \geq 0, \end{cases}$$

where  $\bar{f}$  is any  $C^1$  function such that  $\bar{f}(0, x) = 0 \quad \forall x \geq 0$ ,  $\bar{f}$  is uniformly Lipschitz continuous in  $\mathbb{R}$  with respect to  $y$  for  $x \geq 0$ , and  $\bar{f}$  is a  $C^1$  continuation of  $f$  outside  $[0, h(0)] \times [0, +\infty)$ .

We can define a new problem with  $\tilde{f}$  instead of  $f$ , i.e.

$$\dot{s}(t) = \tilde{f}(e^{s(t)}v_x(s(t), t) - q(s(t)), s(t)). \quad (3.7')$$

From Theorem 1 of [3] we get the following

**PROPOSITION 3.1.** *Problem (3.2)-(3.6), (3.7') has a unique solution  $(T, s, v)$  with  $s \in H_{1+\alpha}[0, T]$  and  $v \in C_{1+2\alpha}(\bar{D}_T)$  for any  $\alpha(0 < \alpha < \frac{1}{2})$ .*

**PROPOSITION 3.2.** *Problem I with  $\tilde{f}$  instead of  $f$  has a unique solution which coincides with the solution of the original Problem I.*

**PROOF:** Define  $\bar{c}(x, t) = e^{v(x, t)}(v_x(x, t) + v(x, t) - q(x))$ . Then (1.7)-(1.13) are satisfied with  $\bar{C}(t) = v_x(0, t) + v(0, t) - q(0)$ . Notice that we also have the following estimates for  $\tilde{f}$ :

$$0 = \tilde{f}(0, r) \leq \tilde{f}(\bar{c}(x, t), r) \leq \tilde{f}(h(0), r), \quad \forall r \geq 0.$$

The uniqueness of the solution implies that  $\bar{c} \equiv c$  in  $D_T$ . Finally the regularisation result of Corollary 2.2 implies that the solution is unique in the class  $s \in C^2[0, T]$ .

Now we can summarize the obtained results as follows.

**THEOREM 3.1.** *Problem I admits a unique solution  $(T, s, c, C)$  with  $s \in C^2[0, T]$ .*

#### §4. Uniqueness

First we shall prove the following:

LEMMA 4.1. *Let  $(T_1, s_1, v_1), (T_2, s_2, v_2)$  be two solutions of the following equations*

$$v_{ixx} - v_{it} = q'(x) \quad \text{in } D_{T_i}, \quad (4.1)$$

$$s_i(0) = b_i, \quad (4.2)$$

$$v_i(x, 0) = h_i(x), \quad 0 < x < b_i, \quad (4.3)$$

$$v_{ix}(0, t) = v_i(0, t) + a_i(t), \quad 0 < t < T_i, \quad (4.4)$$

$$v_i(s_i(t), t) = 0, \quad 0 < t < T_i, \quad (4.5)$$

$$v_{ix}(s_i(t), t) = \mu_i(\dot{s}_i(t), s_i(t)), \quad 0 < t < T_i, \quad (4.6)$$

where  $D_{T_i} = \{(x, t) : 0 < x < s_i(t), 0 < t < T_i\}$ . Suppose that  $b_1 > b_2$ ,

$$a_1(t) \geq a_2(t), \quad a_1(t) \geq 0, \quad 0 < t < \min\{T_1, T_2\},$$

$$h_1(x) \leq 0, \quad 0 < x < b_1, \quad h_1(x) \leq h_2(x), \quad 0 < x < b_2,$$

where at least one of the above inequalities is not the identity and

$$\mu_1(y_1, x) - \mu_2(y, x) \leq 0 \quad \text{if } y_1 \leq y_2, \quad \forall x \geq 0.$$

Then  $s_1(t) > s_2(t)$ ,  $0 \leq t \leq \min\{T_1, T_2\}$ .

PROOF: Suppose that there exists  $\bar{t} = \min\{t | s_1(t) = s_2(t)\}$ . Of course,  $\bar{t} > 0$ . Put  $W((x, t) = v_1(x, t) - v_2(x, t)$  in  $D = \{(x, t) : 0 < x < s_2(t), 0 < t < \bar{t}\}$ . We have

$$W_{xx} - W_t = 0 \quad \text{in } D,$$

$$W_x(0, t) - W(0, t) = a_1(t) - a_2(t) \geq 0, \quad 0 < t < \bar{t},$$

$$W(s_2(t), t) = v_1(s_2(t), t) < 0, \quad 0 < t < \bar{t},$$

$$W(x, 0) = h_1(x) - h_2(x) \leq 0, \quad 0 < x < b_2.$$

Hence  $W$  cannot attain its positive maximum on  $x = 0$ . This implies that  $(s_2(\bar{t}), \bar{t})$  is a maximum point of  $W$  in  $\bar{D}$ . Using the strong maximum principle

we get  $W_x(s_2(\bar{t}), \bar{t}) > 0$ . But  $W_x(s_2(\bar{t}), \bar{t}) = \mu_1(\dot{s}_1(\bar{t}), s_1(\bar{t})) - \mu_2(\dot{s}_2(\bar{t}), s_2(\bar{t})) \leq 0$  (because  $s_1(\bar{t}) = s_2(\bar{t})$  and  $\dot{s}_1(\bar{t}) \leq \dot{s}_2(\bar{t})$ ), a contradiction.

**THEOREM 4.1.** *Problem I has at most one solution.*

**PROOF:** Let  $(T_1, s_1, c_1, C_1)$  and  $(T_2, s_2, c_2, C_2)$  be two maximal solutions of Problem I,  $T_2 \leq T_1 \leq +\infty$ . We define

$$u_i(x, t) = - \int_x^{s(t)} (c_i(y, t) + q(y)) dy, \quad i = 1, 2.$$

Then  $(T_i, s_i, u_i)$  solves (4.1)-(4.6) with  $b_i = 0, a_i = h(0) + q(0)$ , and  $\mu_i(y, x) = \Phi(y, x) + q(x)$ . For any  $\epsilon > 0$ , we define

$$s_\epsilon(t) = s_2(t - \epsilon), \quad u_\epsilon(x, t) = u_2(x, t - \epsilon),$$

$$s_{-\epsilon}(t) = s_2(t + \epsilon), \quad u_{-\epsilon}(x, t) = u_2(x, t + \epsilon).$$

Notice that  $(T_2 + \epsilon, s_\epsilon, u_\epsilon)$  and  $(T_2 - \epsilon, s_{-\epsilon}, u_{-\epsilon})$  are solutions corresponding to the initial data  $s_\epsilon(\epsilon) = 0$  and  $s_{-\epsilon}(-\epsilon) = 0$ . Since  $\Phi$  is a monotone increasing function, we can apply Lemma 3.1 to  $(s_1, u_1), (s_\epsilon, u_\epsilon)$  and  $(s_1, u_1), (s_{-\epsilon}, u_{-\epsilon})$  and get

$$s_\epsilon(t) < s_1(t), \quad \epsilon \leq t \leq T_2,$$

$$s_1(t) < s_{-\epsilon}(t), \quad 0 \leq t \leq T_2 - \epsilon.$$

Letting  $\epsilon$  tend to 0, from the uniform continuity of  $s_i$  (remember that  $0 < \dot{s}_i(t) \leq F$ ) we obtain  $s_1(t) \equiv s_2(t), 0 \leq t \leq T_2$ . Because of the hypothesis on maximality it follows that  $T_1 \equiv T_2$ .

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DEPARTMENT OF MATHEMATICS

HANOI POLYTECHNICAL UNIVERSITY - VIETNAM.