GLOBAL $W^{2,p}$ $(2 \le p < \infty)$ SOLUTIONS OF GBBM EQUATIONS IN ARBITRARY DIMENSIONS

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Abstract This paper studies the initial-boundary value problem of GBBM equations

$$u_t - \Delta u_t = \operatorname{div} f(u)$$
 (a)

$$u(x,0) = u_0(x) \tag{b}$$

$$u \mid_{\partial\Omega} = 0$$
 (c)

in arbitrary dimensions, $\Omega \subset \mathbf{R}^n$. Suppose that $f(s) \in C^1$ and $|f'(s)| \leq C(1+|s|^{\gamma})$, $0 \leq C(1+|s|^{\gamma})$ $\gamma \leq \frac{2}{n-2}$ if $n \geq 3$, $0 \leq \gamma < \infty$ if n = 2, $u_0(x) \in W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega)$ $(2 \leq p < \infty)$, then $\forall T > 0$ there exists a unique global $W^{2,p}$ solution $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega))$, so the known results are generalized and improved essentially.

Key Words GBBM equation; initial-boundary value; global $W^{2,p}$ solution. Classification 35Q.

1. Introduction

There are already many results [1-7] on the existence and uniqueness of global solutions of the initial-boundary value problem for GBBM equations

$$u_t - \Delta u_t = \operatorname{div} f(u) \tag{1}$$

$$u(x,0) = u_0(x)$$
 (2)

$$u(x,0) = u_0(x)$$

$$u(x,0) = u$$

where $\Omega \subset \mathbb{R}^n$ is a smooth bounded domain. In [5–7] Chen Yunmei, Goldstein and Guo Boling et al. all studied global $W^{2,p}$ solutions of the problem (1)–(3) respectively, the results obtained by them are as follows: Assume that $\partial\Omega$ is sufficiently smooth, $f(s) \in C^2$, f'(0) = 0 and satisfies the hypothesis

(H)
$$|f'(s)| \le C(1+|s|^{\gamma}), \ 0 \le \gamma \le \frac{2}{n-2} \text{ if } n \ge 3, \ 0 \le \gamma < \infty \text{ if } n = 2$$

 $u_0(x) \in W^{2,p}(\Omega) \cap W^{2,2}(\Omega) \cap W^{1,p}_0(\Omega)$, then there exists a unique solution $u \in C([0,\infty); W^{2,p}(\Omega) \cap W^{1,p}_0(\Omega))$, where $\max\left\{1,\frac{n}{2}\right\} . Clearly the condition <math>\frac{n}{2} < p$, which is necessary if one uses the methods of [5–7], is very harsh. For example, according to this condition for the most important case p=2 the values of n only can be $n \leq 3$. So these results are no satisfactory. However up to now for the case $n \geq 2p$ the existence of global $W^{2,p}$ solution of the problem (1)–(3) is still open.

In this paper by using completely different method from [1–7] we study the problem (1)–(3) in arbitrary dimensions. We only assume that $\partial\Omega$ is sufficiently smooth, $f(s)\in C^1$ and satisfies (H), $u_0(x)\in W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega)$, then for any T>0 we obtain a unique global solution $u\in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega))$, where $2\leq p<\infty$. So we have generalized and improved the known results essentially.

In this paper we always assume $\Omega \subset \mathbb{R}^n$ be a sufficiently smooth bounded domain, $\|\cdot\|_p$ denotes $L^p(\Omega)$ norm, $\|\cdot\| \equiv \|\cdot\|_2$, $\|\cdot\|_{k,p}$ denotes $W^{k,p}(\Omega)$ norm and $(u,v) = \int_{\Omega} u(x)v(x)dx$; C, C_i, M, M_i and E_i all denote the constants independent of u.

2. Global $W^{2,2}$ Solutions

Let $\{w_j(x)\}\$ be a system of eigenfunctions of the problem $\Delta w_j + \lambda w_j = 0$ in Ω , $w_j \mid_{\partial\Omega} = 0$ construct approximate solutions of the problem (1)–(3) as follows

$$u_m(x,t) = \sum_{j=1}^{m} \alpha_{jm}(t)w_j(x), \quad m = 1, 2, \cdots$$
 (4)

According to Galerkin method $\alpha_{jm}(t)$ satisfies

$$(u_{mt}, w_s) - (\Delta u_{mt}, w_s) = (\operatorname{div} f(u_m), w_s)$$
(5)

$$\alpha_{jm}(0) = a_{jm}, \ s, \ j = 1, 2, \cdots, m$$
 (6)

Lemma 1 Assume that $f(s) \in C^1$, $u_0(x) \in W_0^{1,2}(\Omega)$, and choose a_{jm} such that $u_m(x, 0) \xrightarrow{W^{1,2}} u_0(x)$, then we have

$$||u_m||^2 + ||\nabla u_m||^2 \equiv ||u_m(0)||^2 + ||\nabla u_m(0)||^2 \le E_1 \quad (0 \le t < \infty)$$
 (7)

Proof Multiplying (5) by $\alpha_{sm}(t)$ and summing it for s we obtain

$$\frac{d}{dt}[\|u_m\|^2 + \|\nabla u_m\|^2] = -2(f(u_m), \text{div } u_m)$$

$$= -2 \int_{\Omega} \operatorname{div} F(u_m) dx = -2 \int_{\partial \Omega} F(u_m) dS = 0$$

where $F(u) = \int_0^u f(s)ds$, it follows (7).

Lemma 2 Assume that $f(s) \in C^1$ and satisfies (H), $u_0(x) \in W^{2,2}(\Omega) \cap W_0^{1,2}(\Omega)$, and choose a_{jm} such that $u_m(x,0) \xrightarrow{W^*} u_0(x)$, then $\forall T > 0$ we have

$$\|\nabla u_m\|^2 + \|\Delta u_m\|^2 \le E_2 \quad (0 \le t \le T) \tag{8}$$

Proof Multiplying (5) by $\lambda_s \alpha_{sm}(t)$ and summing it for s, from (H), Lemma 1 and Sobolev embedding theorem it follows that

$$\frac{d}{dt}[\|\nabla u_m\|^2 + \|\Delta u_m\|^2] = -2(\operatorname{div} f(u_m), \Delta u_m)$$

$$\leq 2\|f'(u_m)\|_q \|\nabla u_m\|_p \|\Delta u_m\| \leq M_1 \|\Delta u_m\|^2$$

here and in following Lemma 3, Theorem 2 and Lemma 4, $p = \frac{2n}{n-2}$ if $n \ge 3$, $2 \le p < \infty$ if n = 2, $p = \infty$ if n = 1, $\frac{1}{p} + \frac{1}{q} = \frac{1}{2}$. Integrating with respect to t from 0 to t, by Gronwall inequality it follows (8).

Lemma 3 Under the conditions of Lemma 2 we have further

$$\|\nabla u_{mt}\| + \|\Delta u_{mt}\| \le E_3 \quad (0 \le t \le T)$$
 (9)

Proof Multiplying (5) by $\lambda_s \alpha'_{sm}(t)$ and summing it for s, from (H) and Lemma 2 we get

$$\|\nabla u_{mt}\|^2 + \|\Delta u_{mt}\|^2 \le \|f'(u_m)\|_q \|\nabla u_m\|_p \|\Delta u_{mt}\| \le M_2 \|\Delta u_{mt}\|$$

it yields (9).

From Lemmas 1-3 we can obtain the following

Theorem 1 Suppose that $f(s) \in C^1$ and satisfies (H), $u_0(x) \in W^{2,2}(\Omega) \cap W_0^{1,2}(\Omega)$, then $\forall T > 0$ problem (1)-(3) has at least one solution $u(x,t) \in W^{1,\infty}(0,T;W^{2,2}(\Omega) \cap W_0^{1,2}(\Omega))$.

Theorem 2 Under the conditions of Theorem 1, the $W^{2,2}$ solution of the problem (1)-(3) is unique.

Proof Let u and v be any two $W^{2,2}$ solutions, w = u - v, then

$$w_t - \Delta w_t = \operatorname{div} f(u) - \operatorname{div} f(v) \tag{10}$$

Multiplying (10) by w and integrating on Ω we obtain

$$\frac{d}{dt}[\|w\|^2 + \|\nabla w\|^2] = -2(f(u) - f(v), \nabla w)$$

$$\leq 2\|\tilde{f}'\|_q\|w\|_p\|\nabla w\| \leq M_3\|\nabla w\|^2$$

where $\tilde{f}' = f'(u + \theta(v - u))$, $0 < \theta < 1$. Integrating with respect to t from 0 to t we can obtain

$$||w||^2 + ||\nabla w||^2 = 0, \quad w = 0$$

3. Global
$$W^{2,p}$$
 Solutions $(2$

Lemma 4 - Assume that $f(s) \in C^1$ and satisfies (H), u is the global $W^{2,2}$ solution of the problem (1)-(3), then we have further

$$u_{tt} \in L^{\infty}(0, T; W_0^{1,2}(\Omega))$$
 (11)

Proof First rewrite (5) as follows

$$(u_{mt}, w_s) - (\Delta u_{mt}, w_s) = -(f(u_m), \nabla w_s)$$
 (5)

Differentiating (5') with respect to t, multiplying the obtained equality by $\alpha''_{sm}(t)$ and summing it for s, from Lemma 1 and Lemma 3 we obtain

$$||u_{mtt}||^2 + ||\nabla u_{mtt}||^2 \le ||f'(u_m)||_q ||u_{mt}||_p ||\nabla u_{mtt}|| \le M_4 ||\nabla u_{mtt}||$$

it follows that

$$||u_{mtt}|| + ||\nabla u_{mtt}|| \le E_4 \quad (0 \le t \le T)$$

so (11) holds.

From Theorems 7.2 and 7.4 of [8] we can get the following two Lemmas.

Assume that $v(x) \in W_0^{1,2}(\Omega)$ is the unique solution of the equation

$$-\Delta v = \operatorname{div} f(x)$$

i.e.

$$\int_{\Omega} (\nabla v \cdot \nabla \varphi + f(x) \cdot \nabla \varphi) dx = 0, \quad \forall \varphi \in W_0^{1,2}(\Omega)$$

 $\partial \Omega \in C^1$, $f(x) \in L^p(\Omega)$, then $v(x) \in W_0^{1,p}(\Omega)$, $\forall 2 .$

Lemma 6 Assume that $v(x) \in W_0^{1,2}(\Omega)$ is the unique solution of the equation

$$v - \Delta v = \operatorname{div} f(x)$$
 (13)

i.e.

$$\int_{\Omega} (v\varphi + \nabla v \cdot \nabla \varphi + f(x) \cdot \nabla \varphi) dx = 0, \quad \forall \varphi \in W_0^{1,2}(\Omega)$$

 $f(x) \in W^{m+1,p}(\Omega), \ \partial \Omega \in C^{m+1,1}, \ then \ v(x) \in W^{m+2,p}(\Omega), \ \forall m \geq 0, \ 1$ Rewrite (13) as following equivalent integral equation

$$v = (I - \Delta)^{-1} \operatorname{div} f(x) \tag{14}$$

then in Lemma 6 the equation (13) can be replaced by the equation (14).

Let u(x,t) be the unique $W^{2,2}$ solution of the problem (1)-(3), then u satisfies

convolence (31) and be
$$u_t = (I - \Delta)^{-1} \operatorname{div} f(u) \supseteq u \supseteq \operatorname{annual bas} (31)$$
 and $u(15)$

$$\Delta u_t = \operatorname{div}\left[\operatorname{grad}\left(I - \Delta\right)^{-1}\operatorname{div}f(u)\right] \tag{16}$$

$$u = u_0 + \int_0^t (I - \Delta)^{-1} \operatorname{div} f(u) d\tau \tag{17}$$

By Theorem 1, Lemma 4, we have $u_t \in L^{\infty}(0,T;W^{2,2}(\Omega)) \cap C([0,T];$ $W^{1,2}(\Omega)$), so for any fixed $t \in (0,T]$, (15)-(17) all have meaning.

Suppose that $f(s) \in C^1$ and satisfies (H), $u_0(x) \in W^{2,p}(\Omega) \cap$ $W_0^{1,p}(\Omega)$ (2 \forall T > 0 problem (1)-(3) has a unique solution $u(x,t) \in$ $W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega)).$

Since $u_0(x) \in W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega) \subset W^{2,2}(\Omega) \cap W_0^{1,2}(\Omega)$, by Theorem 1. Theorem 2 and the remark, $\forall T > 0$ the problem (1)-(3) has a unique solution $u(x,t) \in W^{1,\infty}(0,T;W^{2,2}(\Omega)\cap W_0^{1,2}(\Omega))$. Look upon f(u) as a known function, then for any fixed $t \in (0,T]$, $u_t(.,t) \in W^{2,2}(\Omega) \cap W_0^{1,2}(\Omega)$ is the unique solution of the linear integral equation (15) and linear differential equation (16).

Step 1 By Sobolev embeding theorem $u \in W^{1,\infty}(0,T;W^{1,q}(\Omega)\cap L^r(\Omega))$, where $2 \le q \le \frac{2n}{n-2}$ if $n \ge 3$, $2 \le q < \infty$ if n = 2, $2 \le q \le \infty$ if n = 1; $2 \le r \le \frac{2n}{n-4}$ if n > 4, $2 \le r < \infty$ if n = 4, $2 \le r \le \infty$ if $n \le 3$.

Clearly the following inequality holds

$$||f(u)||_{1,\overline{p}_1} \le C_0 ||f'(u)||_{r_1} ||\nabla u||_{q_1} + ||f(u)||_{\overline{p}_1}, \quad \frac{1}{r_1} + \frac{1}{q_1} = \frac{1}{\overline{p}_1}$$
 (18)

(i) $n \leq 3$, choose $r_1 = \infty$, $q_1 = \frac{2n}{n-2}$ if n=3, q_1 be an arbitrarily large positive number if n=2, $q_1=\infty$ if n=1, then we have $\overline{p}_1=q_1$ and

$$||f'(u)||_{r_1} ||\nabla u||_{q_1} \le C_1, \quad ||f(u)||_{p_1} \le C_2$$
 (19)

(ii) n=4, choose $q_1=\frac{2n}{n-2}$, r_1 be an arbitrarily large positive number, then (19) also holds, where $\overline{p}_1=\frac{2(n-\delta)}{n-2}$, δ is an arbitrarily small positive number.

(iii) n>4, choose $q_1=\frac{2n}{n-2},\ r_1=\frac{n(n-2)}{n-4},$ then again $\|f'(u)\|_{r_1}\|\nabla u\|_{q_1}\leq C_1.$ In view of $\overline{p}_1\frac{n}{n-2}<\frac{2n}{n-4},$ so by (H), $\|f(u)\|_{\overline{p}_1}\leq C_2,$ where $\overline{p}_1=\frac{2n(n-2)}{n^2-2n-4}>2.$ Thus for all n we always have $f(u)\in L^\infty(0,T;W^{1,\overline{p}_1}(\Omega)),$ where $\overline{p}_1=\infty$ if n=1, $\overline{p}_1=$ an arbitrarily large positive number if $n=2,\ \overline{p}_1=\frac{2(n-\delta)}{n-2},\ \delta=0$ if $n=3,\ \delta$ is an arbitrarily small positive number if $n=4,\ \overline{p}_1=\frac{2n(n-2)}{n^2-2(n+2)}$ if n>4. So by (15) and Lemma 6 $u_t\in L^\infty(0,T;W^{2,\overline{p}_1}(\Omega)).$ And by (16) and Lemma 5, $u_t\in L^\infty(0,T;W^{1,\overline{p}_1}(\Omega)),$ so $u_t\in L^\infty(0,T;W^{2,\overline{p}_1}(\Omega)\cap W^{1,\overline{p}_1}_0(\Omega)).$ From (17) $u\in W^{1,\infty}(0,T;W^{2,p_1}(\Omega)\cap W^{1,p_1}_0(\Omega)),\ p_1=\min\{\overline{p}_1,p\}.$ So when $\overline{p}_1\geq p$, in particular, when $n\leq 2$, we obtain $u\in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W^{1,p}_0(\Omega)).$ Therefore in the following we only need consider the case $n\geq 3$ and $\overline{p}_1< p$.

Step 2 Assume $n \ge 3$ and $p_1 = \overline{p}_1 < p$.

First it follows from $u \in W^{1,\infty}(0,T;W^{2,p_1}(\Omega))$ that $u \in W^{1,\infty}(0,T;W^{1,q}(\Omega)) \cap L^r(\Omega)$, where $2 \le q \le \frac{np_1}{n-p_1}$ if $p_1 < n$, $2 \le q < \infty$ if $p_1 = n$, $2 \le q \le \infty$ if $p_1 > n$; $2 \le r \le \frac{np_1}{n-2p_1}$ if $2p_1 < n$, $2 \le r < \infty$ if $2p_1 = n$, $2 \le r \le \infty$ if $2p_1 > n$.

Consider the following inequality

$$||f(u)||_{1,\overline{p}_2} \le C_0 ||f'(u)||_{r_2} ||\nabla u||_{q_2} + ||f(u)||_{\overline{p}_2}, \quad \frac{1}{r_2} + \frac{1}{q_2} = \frac{1}{\overline{p}_2}$$
 (20)

(i) $2p_1 > n$, choose $r_2 = \infty$; $q_2 = \frac{np_1}{n-p_1}$ if $p_1 < n$, q_2 be an arbitrarily large positive number if $p_1 = n$, $q_2 = \infty$ if $p_1 > n$, then we have $\overline{p}_2 = q_2$ and

$$||f'(u)||_{r_2} ||\nabla u||_{q_2} \le C_1, \quad ||f(u)||_{\overline{p}_2} \le C_2$$
 (21)

(ii) $2p_1 = n$, choose $q_2 = \frac{np_1}{n-p_1} = n$, r_2 be an arbitrarily large positive number, then (21) also holds.

(iii) $2p_1 < n$, choose $q_2 = \frac{np_1}{n-p_1}$, $r_2 = \frac{p_1n(n-2)}{2(n-2p_1)}$, then $||f'(u)||_{r_2}||\nabla u||_{q_2} \le C_1$, and from $\overline{p}_2 \frac{n}{n-2} < \frac{np_1}{n-2p_1}$, $||f(u)||_{\overline{p}_2} \le C_2$ follows.

So for all cases we always have $f(u) \in L^{\infty}(0,T;W^{1,\overline{p}_2}(\Omega))$, where $\overline{p}_2 = \infty$ if $p_1 > n$, \overline{p}_2 can be an arbitrarily large positive number if $p_1 = n$, $\overline{p}_2 = \frac{p_1(n-\delta)}{n-p_1}$, $\delta = 0$ if $2p_1 > n$ and $p_1 < n$, δ is an arbitrarily small positive number if $2p_1 = n$, $\overline{p}_2 = \frac{p_1n(n-2)}{n^2-(n+2)p_1}$ if $2p_1 < n$. So from (15)–(17) and Lemma 5–Lemma 6 we obtain $u_t \in L^{\infty}(0,T;W^{2,\overline{p}_2}(\Omega)) \cap W_0^{1,\overline{p}_2}(\Omega)$), $u \in W^{1,\infty}(0,T;W^{2,p_2}(\Omega) \cap W_0^{1,p_2}(\Omega))$, $p_2 = \min\{\overline{p}_2,p\}$. Thus if $\overline{p}_2 \geq p$, in particular if $p_1 \geq n$, then $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega))$. If $\overline{p}_2 < p$, we again

obtain \overline{p}_3 by a similar way. And so on and so forth we can obtain $\overline{p}_1, \overline{p}_2, \cdots$, satisfying $\overline{p}_{k+1} = \infty$ if $p > \overline{p}_k > n$, \overline{p}_{k+1} can be an arbitrarily large positive number if $p > \overline{p}_k = n$. For these two cases we again obtain $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega))$.

If $\overline{p}_k < \min\{p, n\}$, then

$$\overline{p}_{k+1} = \frac{(n-\delta)\overline{p}_k}{n-\overline{p}_k}, \delta = \begin{cases} 0 & \text{if } \overline{p}_k < n \text{ and } 2\overline{p}_k > n \\ \text{an arbitrarily small positive number, if } 2\overline{p}_k = n \end{cases}$$
 (22)

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$$\overline{p}_{k+1} = \frac{n(n-2)\overline{p}_k}{n^2 - (n+2)\overline{p}_k}, \quad \text{if } 2\overline{p}_k < n, \quad k = 0, 1, 2, \cdots$$

$$\overline{p}_0 = 2 \quad \text{Clearly } \overline{p}_{k+1} > \overline{p}_k$$
(23)

(1) If $2\overline{p}_0 = 4 \ge n$, then $2\overline{p}_k > n$, $\forall k \ge 1$, so we have (22), $\forall k \ge 0$. Note that

$$\frac{\overline{p}_{k+1}}{\overline{p}_k} = \frac{n-\delta}{n-\overline{p}_k} > \frac{n-\delta}{n-\overline{p}_{k-1}} = \frac{\overline{p}_k}{\overline{p}_{k-1}}$$

SO

$$\overline{p}_k = \frac{\overline{p}_k}{\overline{p}_{k-1}} \cdot \frac{\overline{p}_{k-1}}{\overline{p}_{k-2}} \cdots \frac{\overline{p}_1}{\overline{p}_0} \overline{p}_0 > 2 \left(\frac{\overline{p}_1}{2}\right)^k$$

hence there exists a k_0 such that $\overline{p}_{k_0-1} < \min\{p,n\}$ and $\overline{p}_{k_0} \ge \min\{p,n\}$. If $p \le n$, then $\overline{p}_{k_0} \ge p$ and $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega))$; If p > n, then $\overline{p}_{k_0+1} = \infty$ or an arbitrarily large positive number, so $p_{k_0+1} = \min\{\overline{p}_{k_0+1},p\} = p$, $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega))$.

- (2) $2\overline{p}_0 = 4 < n$
- (i) $2\overline{p}_k < n, \forall k \geq 1$, then (23) holds, $\forall k \geq 0$, and again we have

$$\frac{\overline{p}_{k+1}}{\overline{p}_k} = \frac{n(n-2)}{n^2 - (n+2)\overline{p}_k} > \frac{n(n-2)}{n^2 - (n+2)\overline{p}_{k-1}} = \frac{\overline{p}_k}{\overline{p}_{k-1}}, \quad \overline{p}_k > 2\left(\frac{\overline{p}_1}{2}\right)^k$$

so there must exists a k_0 such that $\overline{p}_{k_0-1} < \min\left\{p, \frac{n}{2}\right\} = p$, and $\overline{p}_{k_0} \ge p$, thereby $u \in W^{1,\infty}(0,T;W^{2,p}(\Omega)\cap W_0^{1,p}(\Omega))$.

(ii) There exists a k_0 such that $2\overline{p}_{k_0-1} < n$, $2\overline{p}_{k_0} \ge n$ and $\overline{p}_{k_0} < \min\{p, n\}$, then

$$\frac{\overline{p}_{k+1}}{\overline{p}_k} = \frac{n(n-2)}{n^2 - (n+2)\overline{p}_k}, \quad k = 0, 1, \dots, k_0 - 1$$

$$\frac{\overline{p}_{k+1}}{\overline{p}_k} = \frac{n-\delta}{n-\overline{p}_k}, k = k_0, k_0 + 1, \dots$$

Note that

$$\frac{\overline{p}_{k_0+1}}{\overline{p}_{k_0}} = \frac{n-\delta}{n-\overline{p}_{k_0}} > \frac{n(n-2)}{n^2-(n+2)\overline{p}_{k_0-1}} = \frac{\overline{p}_{k_0}}{\overline{p}_{k_0-1}}$$

so for all $k \geq 1$ again we have

$$\frac{\overline{p}_{k+1}}{\overline{p}_k} > \frac{\overline{p}_k}{\overline{p}_{k-1}}$$

The other proof is similar to that of (1).

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