

ON REGULARITY AND APPROXIMATION FOR HAMILTON-JACOBI EQUATIONS

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1. Introduction

Discontinuities may form in the derivative with respect to x of the solution $u(x, t)$ of the Hamilton-Jacobi equation

$$(H\text{-}J) \quad \begin{aligned} u_t + f(\nabla u) &= 0, \quad x \in R^n, \quad t > 0, \\ u(x, 0) &= u_0(x), \quad x \in R^n, \end{aligned}$$

even though the flux f and the initial data u_0 are smooth and u_0 has compact support. The difficulties in defining the correct solutions of (H-J) were overcome by Crandall and Lions [2], who introduced the notion of viscosity solutions. They also showed that viscosity solutions of (H-J) are stable in L^∞ with respect to perturbation in the initial data. Consequently the space of Lipschitz continuous functions forms a regularity space for (H-J). In one space dimension, Hong [6] has recently shown that if f is strictly convex, has three bounded derivatives, and $u'_0 \in BV(R)$, then for a finite interval I , $0 < \alpha < 3$ and $q \in (0, \infty]$, $A_q^\alpha(C(I))$ are also regularity spaces for (H-J). As a corollary, since the Besov spaces $B_q^{\alpha-1}(L^q)$ for $1 < \alpha < 3$ and $q = 1/\alpha$ are equivalent to $A_q^\alpha(C(I))$, it follows that whenever u'_0 is in $B_q^{\alpha-1}(L^q)$, $u_x(\cdot, t)$ remains in the same space for all positive time. We will prove this fact directly.

It may be useful to sketch the work by Hong [6]. He first showed that solutions of (H-J) are stable under perturbations in the nonlinearity f as well as the initial data u_0 . In particular, if $u(x, t)$ solves (H-J) and $v(x, t)$ solves the similar problem

$$v_t + g(\nabla v) = 0, \quad x \in R^n, \quad t > 0,$$

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with initial data $v(x, 0) = v_0(x)$, then for positive t ,

$$(H) \quad \|u(\cdot, t) - v(\cdot, t)\|_{L^\infty(R^n)} \leq \|u_0 - v_0\|_{L^\infty(R^n)} + t\|f - g\|_{L^\infty(R^n)}.$$

A specific construction in one space dimension is then made in which f is approximated in $L^\infty(R)$ to order $(2^n)^{-3}$ by a C^1 piecewise quadratic function f_n and u_0 is approximated in L^∞ by a continuous, piecewise quadratic polynomial v_0 with 2^n free knots. It is then shown that the solution of $v(\cdot, t)$ of

$$\begin{aligned} v_t + f_n(v_x) &= 0, \quad x \in R, \quad t > 0, \\ v(x, 0) &= v_0(x), \quad x \in R, \end{aligned}$$

is again continuous, piecewise quadratic for all time and has no more than $C2^n$ pieces where for some C . The Hong's stability theorem (H) shows that $u(\cdot, t)$ can be approximated with an error not exceeding the error of approximation of u_0 plus $O((2^n)^{-3})$. The regularity theorem is then proved by using the characterization developed by DeVore and Popov [4], using the result of Petrushev [11].

This approach does not carry over directly to the spaces $B_q^{\alpha-1}(L^q)$ because one must deal with $u_x(\cdot, t)$. To overcome this difficulty, we use the relationship between the equations of (H-J) and hyperbolic conservation laws. This relationship is very simple: if u is the viscosity solution of (H-J), then $v = u_x$ is the entropy solution of scalar conservation laws

$$(C) \quad \begin{aligned} v_t + f(v)_x &= 0, \quad x \in R, \quad t > 0, \\ v(x, 0) &= v_0(x) = u'_0(x), \quad x \in R. \end{aligned}$$

Moreover, Lucier [9] showed a similar stability result like (H): if v solves (C) and w solves the similar problem

$$\begin{aligned} w_t + g(w)_x &= 0, \quad x \in R, \quad t > 0, \\ w(x, 0) &= w_0(x), \quad x \in R, \end{aligned}$$

then for positive t ,

$$(L) \quad \begin{aligned} \|v(\cdot, t) - w(\cdot, t)\|_{L^1(R)} &\leq \|v_0 - w_0\|_{L^1(R)} \\ &\quad + t\|f' - g'\|_{L^\infty(R)} \min\{\|u_0\|_{BV(R)}, \|w_0\|_{BV(R)}\} \end{aligned}$$

Using the relationship between (H-J) and (C), and the stability result (L) given by Lucier, we prove the following theorem that is the main result of this paper.

THEOREM 1.1. *Let $\alpha \in (1, 3)$. Suppose that u_0 is Lipschitz continuous, has support in $[0, 1]$, and that $u'_0 \in \text{BV}(\mathbb{R})$. Let $f(0) = 0$. Suppose that $f'' > 0$ and that f' and f''' are bounded in $\Omega = \{y||y| \leq C|u'_0|_{\text{BV}(\mathbb{R})}\}$, where C will be specified later. If u'_0 is in $B_q^{\alpha-1}(L^q([0, 1]))$, where $q = 1/\alpha$, then $u_x(\cdot, t)$ has support in $I_t = [t \inf_{\rho \in \Omega} f(\rho), 1 + t \sup_{\rho \in \Omega} f(\rho)]$ and $u_x(\cdot, t) \in B_q^{\alpha-1}(L^q(I_t))$.*

2. Preliminaries

Analysis by the method of characteristics shows that C^1 solutions of (C) are constant along the characteristic lines $x = x_0 + tf'(v_0(x_0))$, so near the line $t = 0$ the solutions of (C) are of the form

$$(2.1) \quad v(x, t) = v_0(x - f'(v)t).$$

Since discontinuities may develop in v , the implicit equation (2.1) may no longer be solution. However, the minimization property introduced by Lax [8] makes it possible for us to find local solutions of (2.1), at least when f is convex. He picks out a specific value $y := y(x, t)$ among many possible solutions of $\frac{x-y}{t} = f'(v_0(y))$ so that $v(x, t) = v_0(y)$. He also showed that $y(x, t)$ is an increasing function of x for fixed t . Moreover, if $y(x, t)$ is discontinuous at x , then shock occurs.

Let I be a finite interval. We are going to use the following notations

$$\|f\|_{L^p(I)}^* := \left(\frac{1}{|I|} \int_I |f(x)|^p dx \right)^{1/p},$$

if $0 < p < \infty$ and

$$\|f\|_{L^\infty(I)}^* := \sup_{x \in I} |f(x)|.$$

The following inequalities are well known for polynomials P of degree no more than k ; see DeVore and Sharley [5].

For each $k = 0, 1, \dots$ and $p, q \in (0, \infty]$ there is a constant C such that for all polynomials P of degree $\leq k$,

$$(2.2) \quad \|P\|_{L^p(I)}^* \leq C \|P\|_{L^q(I)}^*.$$

For each $k = 0, 1, \dots$ and $p \in (0, \infty]$ there is a constant C such that for all polynomials P of degree $\leq k$,

$$(2.3) \quad \|P'\|_{L^p(I)}^* \leq C|I|^{-1}\|P\|_{L^p(I)}^*.$$

Consider the functions in $L^1(I)$ and a finite interval I . For any $f \in L^1(I)$ and any positive integer n , let $E_n^2(f)_1 := \inf \|\phi\|_{L^1(I)}$ where the infimum taken over all piecewise polynomial functions ϕ defined on I of degree less than 2 with at most $2^n - 1$ free interior knots (i.e., 2^n polynomial pieces). For $1 < \alpha < 3$ and $q = \frac{1}{\alpha}$, define $A_q^{\alpha-1}(L^1(I))$ to be the set of functions for which

$$\|f\|_{A_q^{\alpha-1}(L^1(I))} := \|f\|_{L^1(I)} + \left(\sum_{n=0}^{\infty} [2^{n(\alpha-1)} E_n^2(f)_1]^q \right)^{1/q} < \infty.$$

We now define Besov spaces. For $\alpha \in (0, \infty)$, $q \in (0, \infty]$ and $p \in (0, \infty]$, the Besov spaces $B_q^\alpha(L^p(I))$ are defined as follows: Pick any integer $r > \alpha$, let $\Delta_h^r f(x)$ be the forward difference of f at x with step size h (i.e., $\Delta_h^0 f(x) := f(x)$ and $\Delta_h^r f(x) := \Delta_h^{r-1} f(x+h) - \Delta_h^{r-1} f(x)$). Let $I_h = \{x \in I \mid x + rh \in I\}$. Define $\omega_r(f, t)_p = \sup_{|h| < t} \|\Delta_h^r f\|_{L^p(I_h)}$. The Besov space $B_q^\alpha(L^p(I))$ is defined to be the set functions f for which

$$\|f\|_{B_q^\alpha(L^p(I))} := \|f\|_{L^p(I)} + \left(\int_0^\infty [t^{-\alpha} \omega_r(f, t)_p]^q dt/t \right)^{1/q} < \infty.$$

We are particularly interested in the spaces $B^{\alpha-1}(I) := B_q^{\alpha-1}(L^q(I))$, $1 < \alpha < 3$, where $q = 1/\alpha$. Based on work by Petrushev [11], DeVore and Popov [4] showed the following theorem.

THEOREM 2.1. *If $1 < \alpha < 3$ and $q = 1/\alpha$, then*

$$B_q^{\alpha-1}(L^q(I)) = A_q^{\alpha-1}(L^1(I)).$$

3. Regularity for Hamilton-Jacobi equations

In this section we prove Theorem 1.1. The proof is divided into several steps; we first construct a certain approximation to the solution $v(x, t)$ of (C).

The initial data $v_0 = u'_0$ has support in $I = [0, 1]$ since we assume that u_0 has support in I . We now fix $r = 2$. Assume that P_n is the best $L^1(I)$ approximation to v_0 having support in I if $\|v_0 - P_n\|_{L^1(I)} = E_n^2(v_0)_1$. Let $\{\tau_i\}_{i=0}^{2^n}$, with $\tau_0 = 0$ and $\tau_{2^n} = 1$, be the ordered set of knots P_n . Define each interval I_i by $I_i := [\tau_i, \tau_{i+1}]$ with $|I_i| := \tau_{i+1} - \tau_i$.

LEMMA 3.1. *If P_n is the best $L^1(I)$ approximation to v_0 , then*

$$|P_n|_{BV(R)} \leq |v_0|_{BV(R)} = |u'_0|_{BV(R)}.$$

proof. Assume that v_0 is right continuous. For each i let C_i be the number satisfying $C_i := v_0(x_i)$ for some $x_i \in I_i$. Suppose that $C(x)$ is the piecewise constant function taking the value C_i on each I_i . Then $|C(x)|_{BV(R)} \leq |v_0|_{BV(R)}$. Therefore

$$\begin{aligned}
 (3.1) \quad |P_n|_{BV(I_i)} &= \int_{I_i} |P'_n| dx \\
 &= \int_{I_i} |P'_n - C'_i| dx \\
 &\leq \frac{C}{|I_i|} \int_{I_i} |P_n - C_i| dx \\
 &\leq \frac{C}{|I_i|} \int_{I_i} \{|P_n - v_0| + |v_0 - C_i|\} dx \\
 &\leq \frac{C}{|I_i|} \int_{I_i} |v_0 - C_i| dx \\
 &\leq \frac{C}{|I_i|} \sup_{x \in I_i} \int_{\tau_i}^x |x - s| |v'_0(s)| ds \\
 &\leq C \int_{I_i} |v'_0| dx \\
 &\leq C |v_0|_{BV(I_i)}.
 \end{aligned}$$

Here the first inequality is (2.3).

We now measure the jump $|P_n(\tau_i^+) - P_n(\tau_i^-)|$. It is clear that

$$\begin{aligned} |P_n(\tau_i^+) - P_n(\tau_i^-)| &\leq \|P_n(x) - C_i\|_{L^\infty(I_i)} \\ &\quad + \|P_n(x) - C_{i-1}\|_{L^\infty(I_{i-1})} + |C_i - C_{i+1}|, \end{aligned}$$

and

$$\begin{aligned} \|P_n(x) - C_i\|_{L^\infty(I_i)} &\leq \frac{C}{|I_i|} \int_{I_i} |P_n(x) - C_i| dx \\ &\leq \frac{C}{|I_i|} \int_{I_i} |v_0 - C_i| dx \\ &\leq C|v_0|_{BV(I_i)}. \end{aligned}$$

The second conclusion is (3.1). Hence the jump is not larger than

$$C|v_0|_{BV(I_i)} + C|v_0|_{BV(I_{i+1})} + |C_{i+1} - C_i|.$$

So we get

$$\begin{aligned} |P_n|_{BV(R)} &\leq C(|v_0|_{BV(R)} + |C(x)|_{BV(R)}) \\ &\leq C|v_0|_{BV(R)}. \end{aligned}$$

This completes the proof. \square

This C is the constant of Theorem 1.1. Moreover one can easily see that

$$\|P_n\|_{L^\infty(R)} \leq \|v_0\|_{L^\infty(R)} = \|u'_0\|_{L^\infty(R)}.$$

So, the ranges of P_n and v_0 are contained in $\Omega = \{y \mid |y| \leq C|u'_0|_{BV(R)}\}$.

We now construct an approximation f_n to f on Ω . There is a C^1 piecewise quadratic approximation f_n to f with knots at the points $j/2^n$, $j \in \mathbb{Z}$, that is defined by $f'_n(j/2^n) = f'(j/2^n)$ with $f'_n(x)$ is a linear function between $j/2^n$ and $j + 1/2^n$ and $f_n(0) = f(0)$. Moreover $\|f'_n - f'\|_{L^\infty(R)} \leq C\|f''\|_{L^\infty(R)} \frac{1}{(2^n)^2}$; see [1] and [3]. Consider now the perturbed problem

$$\begin{aligned} (P_n)_t + f_n(P_n)_x &= 0, \quad x \in R, \quad t > 0, \\ P_n(x, 0) &= P_n(x), \quad x \in R. \end{aligned}$$

It is shown in [9] and [10] that the solution $P_n(\cdot, t)$ is again piecewise linear for each time $t > 0$ and the number of knots is no more than $C2^n$ where C depends only on t , $|v_0|_{BV(R)}$ and the degree 1. The stability theorem (L) then shows that

$$(3.2) \quad \begin{aligned} \|v(\cdot, t) - P_n(\cdot, t)\|_{L^1(R)} \\ \leq \|v_0 - P_n(\cdot, 0)\|_{L^1(R)} + Ct\|f' - f'_n\|_{L^\infty(R)}|v_0|_{BV(R)} \\ \leq \|v_0 - P_n(\cdot, 0)\|_{L^1(R)} + Ct\|f'''\|_{L^\infty(R)}\frac{1}{(2^n)^2}. \end{aligned}$$

Proof of Theorem 1.1. The first conclusion is classical. We will prove the second conclusion. We obtain from (3.2) that $P_n(\cdot, t) \rightarrow v(\cdot, t)$ in $L^1(I_t)$ and so we write

$$u(\cdot, t) = \sum_{n=-1}^{\infty} (P_{n+1}(\cdot, t) - P_n(\cdot, t)),$$

where $P_{-1}(\cdot, t) = 0$. We now count some points with respect to x . The first are the points of intersection of $P_{n+1}(x, t)$ and $P_n(x, t)$ and the second type of points are points where either $P_{n+1}(x, t)$ or $P_n(x, t)$ is discontinuous in x . The total number of points of these two types is clearly no more than $C2^n$. One can therefore see that $P_{n+1}(x, t) - P_n(x, t)$ is a discontinuous, piecewise linear function in x with at most $C2^n$ pieces. Let each interval I_i be determined by two adjacent points from type one and type two. Let $P_{n+1}(x, t) - P_n(x, t) = \sum_{i=1}^K L_i$, $K \leq C2^n$, where each linear polynomial piece L_i , in x at fixed time t , is defined on I_i and vanishes outside I_i .

We will use a generic constant C depending on the constant C in (3.2) and $\|f^{(3)}\|_{L^\infty(R)}$. We fix h . For each i define three subsets A_i , B_i and C_i of I_i by $A_i = \{x \in I_i \mid x, x+h, x+2h \in I_i\}$, $B_i = \{x \in I_i \mid x \notin A_i \text{ and } \{x, x+h, x+2h\} \cap I_i \neq \emptyset\}$ and $C_i = I_i - (A_i \cup B_i)$. Then $A_i = \emptyset$ if $h > \frac{|I_i|}{2}$ and B_i has measure no more than $4 \min(h, |I_i|)$.

For $x \in B_i$, we fix $p > 1$ with $p < \frac{4}{3}$. Since

$$\begin{aligned} |\Delta_h^2(L_i, x)| &\leq |L_i(x+2h) - 2L_i(x+h) + L_i(x)| \\ &\leq 2|L_i(x+2h)| + |L_i(x+h)| + |L_i(x)| \\ &\leq C|L_i(x)|, \end{aligned}$$

by Hölder inequality, we have

$$\begin{aligned}
 \int_{B_i} |\Delta_h^2(L_i, x)|^q dx &\leq |B_i|^{1-q/p} \left(\int_{I_i} |L_i(x)|^p dx \right)^{q/p} \\
 &\leq C[\min(h, |I_i|)]^{1-q/p} \left(\int_{I_i} |L_i(x)|^p dx \right)^{q/p} \\
 &= C[\min(h, |I_i|)]^{1-q/p} |I_i|^{q/p} \left(\|L_i\|_{L^p(I_i)}^* \right)^q \\
 &\leq C[\min(h, |I_i|)]^{1-q/p} |I_i|^{q/p} \left(\|L_i\|_{L^1(I_i)}^* \right)^q \\
 &\leq C[\min(h, |I_i|)]^{1-q/p} |I_i|^{q/p} \left(\|L_i\|_{L^1(I_i)}^* + \frac{1}{(2^n)^2} \right)^q \\
 (3.3) \quad &= C[\min(h, |I_i|)]^{1-q/p} |I_i|^{-q+q/p} \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q.
 \end{aligned}$$

Let $x \in C_i$. Since $\Delta_h^2(L_i, x) = 0$,

$$(3.4) \quad \int_{C_i} |\Delta_h^2(L_i, x)|^q dx = 0.$$

We finally consider $x \in A_i$. For each $x \in I_i$ there is $\xi \in I_i$ such that

$$|\Delta_h^2(L_i, x)| = Ch|L'_i(\xi)|,$$

because L_i is linear on I_i . Hence,

$$\begin{aligned}
 \int_{A_i} |\Delta_h^2(L_i, x)|^q dx &\leq Ch^q \int_{I_i} |L'_i(x)|^q dx \\
 (3.5) \quad &\leq Ch^q |I_i|^{-q} \int_{I_i} |L_i(x)|^q dx \\
 &\leq Ch^q |I_i|^{1-q} (\|L_i\|_{L^1(I_i)}^*)^q \\
 &\leq Ch^q |I_i|^{1-2q} \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q.
 \end{aligned}$$

Here the second inequality is (2.3) and the third inequality is (2.2).

(3.3), (3.4) and (3.5) now yield that

$$(3.6) \quad \int_R |\Delta_h^2(L_i, x)|^q dx \leq C \left(h^q |I_i|^{1-2q} \chi(h) + [\min(h, |I_i|)]^{1-q/p} |I_i|^{q/p-q} \right) \times \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q,$$

where $\chi(h)$ is the characteristic function on $[0, |I_i|/h]$.

Because one can easily show that $\omega_2(L_i, h)_q^q$ is less than the right hand side of the inequality (3.6),

$$(3.7) \quad \begin{aligned} & \int_0^\infty [h^{-(\alpha-1)} \omega_2(L_i, h)_q]^q dh / h \\ &= \int_0^\infty h^{-q(\alpha-1)} \omega_2(L_i, h)_q^q dh / h \\ &\leq C \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q \times \left(\int_0^\infty h^{-q(\alpha-1)-1} h^q |I_i|^{1-2q} \chi(h) dh \right. \\ &\quad \left. + \int_0^\infty h^{-q(\alpha-1)-1} [\min(h, |I_i|)]^{1-q/p} |I_i|^{-q+q/p} dh \right) \\ &\leq C \left(\int_{|I_i|} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q \left(|I_i|^{1-2q} \int_0^{|I_i|} h^{-q(\alpha-2)-1} dh \right. \\ &\quad \left. + |I_i|^{1-q} \int_{|I_i|}^\infty h^{-q(\alpha-1)-1} dh + |I_i|^{-q+q/p} \int_0^{|I_i|} h^{-q(\alpha-1)-1} h^{1-q/p} dh \right) \\ &\leq C |I_i|^{1-q\alpha} \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q \\ &= C \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q, \end{aligned}$$

because $1 - q\alpha = 0$.

Now, since $q < 1$, we have

$$(3.8) \quad \omega_2(P_{n+1} - P_n, h)_q^q \leq \sum_{i=1}^K \omega_2(L_i, h)_q^q.$$

It follows immediately that

$$\begin{aligned}
 & \int_0^\infty h^{-(\alpha-1)q} \omega_2(P_{n+1} - P_n, h)_q^q dh/h \\
 & \leq \sum_{i=1}^K \int_0^\infty h^{-(\alpha-1)q} \omega_2(L_i, h)_q^q dh/h \\
 (3.9) \quad & \leq C \sum_{i=1}^K \left(\int_{I_i} |L_i(x)| dx + \frac{|I_i|}{(2^n)^2} \right)^q \\
 & \leq CK^{1-q} \left(\|P_{n+1}(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)} + \frac{|I_t|}{(2^n)^2} \right)^q \\
 & \leq CK^{q(\alpha-1)} \left(\|P_{n+1}(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)}^q + \frac{|I_t|^q}{(2^n)^{2q}} \right) \\
 & \leq C2^{q(\alpha-1)n} \left(\|P_{n+1}(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)}^q + \frac{|I_t|^q}{(2^n)^{2q}} \right).
 \end{aligned}$$

Here the first inequality is (3.8), the second is (3.7), the third is Hölder inequality and the fourth follows from the facts that $1 - q = q(\alpha - 1)$ and $0 < q < 1$.

Using (3.8), (3.9) and Theorem 2.1, we have

$$\begin{aligned}
 & \int_0^\infty [h^{-(q-1)} \omega_2(u_x, h)]_q^q dh/h \\
 & = \int_0^\infty [h^{-(q-1)} \omega_2(v, h)]_q^q dh/h \\
 & \leq \sum_{n=-1}^\infty \int_0^\infty [h^{-(q-1)} \omega_2(P_{n+1} - P_n, h)]_q^q dh/h \\
 & \leq C \sum_{n=-1}^\infty 2^{nq(\alpha-1)} \left(\|P_{n+1}(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)}^q + 2^{-2nq} \right) \\
 & \leq C \sum_{n=-1}^\infty 2^{nq(\alpha-1)} \left(\|P_n(\cdot, 0) - v_0(\cdot, 0)\|_{L^1(I)}^q + 2^{-n2q} + 2^{-2nq} \right)
 \end{aligned}$$

$$\begin{aligned}
&\leq C \sum_{i=-1}^{\infty} 2^{nq(\alpha-1)} \left(E_n^2(v_0)_1^q + 2^{-2nq} \right) \\
(3.10) \quad &= C \sum_{i=-1}^{\infty} 2^{nq(\alpha-1)} \left(E_n^2(u'_0)_1^q + 2^{-2nq} \right) \\
&\leq C \|u'_0\|_{B_q^{\alpha-1}(L^q([0,1]))}^q + C,
\end{aligned}$$

because from (3.2), for $n = -1, 0, \dots,$

$$\begin{aligned}
&\|P_{n+1}(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)}^q \\
&\leq \left(\|P_{n+1}(\cdot, t) - v_0(\cdot, t)\|_{L^1(I_t)} + \|v_0(\cdot, t) - P_n(\cdot, t)\|_{L^1(I_t)} \right)^q \\
&\leq \left(\|P_{n+1}(\cdot, 0) - v_0(\cdot, 0)\|_{L^1(I)} + \|P_n(\cdot, 0) - v_0(\cdot, 0)\|_{L^1(I)} + \frac{1}{(2^n)^2} \right)^q \\
&\leq C \left(\|P_n(\cdot, 0) - v_0(\cdot, 0)\|_{L^1(I)}^q + 2^{-2nq} \right)
\end{aligned}$$

By (3.10),

$$\|u(\cdot, t)\|_{B_q^{\alpha-1}(L^q(I_t))} \leq C \|u'_0\|_{B_q^{\alpha-1}(L^q(I))} + C.$$

This completes the proof. \square

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