A note on a paper by B-N

Periodic problem:

(PP)
$$u_t + H(x, Du) = f(t) \text{ for } (x, t) \in \mathbf{R}^n \times \mathbf{R},$$

where $f \in C(\mathbf{R})$ is periodic, i.e., f(t+T) = f(t) for all $t \in \mathbf{R}$ and for some T > 0.

Stationary problem:

(SP)
$$H(x, Dw) = \langle f \rangle \text{ for } x \in \mathbf{R}^n,$$

where $\langle f \rangle = (1/T) \int_0^T f(s) ds$.

Here we consider solutions of these equations in the class of bounded functions. We introduce the function $F \in C^1(\mathbf{R})$ by setting

$$F(t) = \int_0^t (f(s) - \langle f \rangle) ds.$$

Note that F is again T-periodic. For function u on $\mathbb{R}^n \times \mathbb{R}$ we define v by

$$v(x,t) = u(x,t) - F(t).$$

Proposition 1. Under the above notation, u is a solution of (PP) if and only if v is a solution of

(PP')
$$v_t + H(x, Dv) = \langle f \rangle \quad for \ (x, t) \in \mathbf{R}^n \times \mathbf{R}.$$

Proof. We compute that if u is a solution of (PP), then

$$v_t = u_t - F' = -H(x, Du) + f(t) - f(t) + \langle f \rangle = -H(x, Dv) + \langle f \rangle$$

and if v is a solution of (PP'), then

$$u_t = v_t + F' = -H(x, Dv) + \langle f \rangle + f(t) - \langle f \rangle = -H(x, Du) + f(t).$$

Proposition 2. If (PP') has a bounded solution, then there exists a solution w of (SP).

Proof. Let v be a bounded solution of (PP'). For $r \in \mathbf{R}$ define v^r by $v^r(x,t) = v(x,t+r)$. Noting that v^r is a solution of (PP'), we see that

$$v^+(x) := \sup_{t \in \mathbf{R}} v(x,t) \equiv \sup_{r \in \mathbf{R}} v^r(x,t)$$

is a subsolution of (PP'), which guarantees that v^+ is a subsolution of (SP). Similarly, the function

$$v^{-}(x) = \inf_{t \in \mathbf{R}} v(x, t)$$

is a supersolution of (SP). Let C > 0 be a constant such that $\sup u \leq \inf u + C$. Then, we have $v^+ \leq v^- + C$ in \mathbb{R}^n . By the Perron method, we find a solution w of (SP) such that $v^- + C \leq w \leq v^+$ in $\mathbb{R}^n \times \mathbb{R}$. \Box

Remark. If w is a solution of (SP), then the function u(x,t) := w(x) + F(t) is a *T*-periodic solution of (PP).