

NONLOCAL p -LAPLACIAN EVOLUTION PROBLEMS ON GRAPHS*

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Abstract. In this paper we study numerical approximations of the evolution problem for the nonlocal p -Laplacian with homogeneous Neumann boundary conditions. First, we derive a bound on the distance between two continuous-in-time trajectories defined by two different evolution systems (i.e. with different kernels and initial data). We then provide a similar bound for the case when one of the trajectories is discrete-in-time and the other is continuous. In turn, these results allow us to establish error estimates of the discretized p -Laplacian problem on graphs. More precisely, for networks on convergent graph sequences (simple and weighted graphs), we prove convergence and provide rate of convergence of solutions for the discrete models to the solution of the continuous problem as the number of vertices grows. We finally touch on the limit as $p \rightarrow \infty$ in these approximations and get uniform convergence results.

Key words. Nonlocal diffusion; p -Laplacian; graphs; graph limits; numerical approximation.

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1. Introduction.

1.1. Problem formulation. Our main goal in this paper is to study the following nonlinear diffusion problem, which we call the nonlocal p -Laplacian problem with homogeneous Neumann boundary conditions:

$$(\mathcal{P}) \quad \begin{cases} u_t(x, t) = \frac{\partial}{\partial t} u(x, t) = -\Delta_p^K(u(x, t)), & x \in \Omega, t > 0, \\ u(x, 0) = g(x), & x \in \Omega, \end{cases}$$

where $p \in]1, +\infty[$ and

$$\Delta_p^K(u(x, t)) = - \int_{\Omega} K(x, y) |u(y, t) - u(x, t)|^{p-2} (u(y, t) - u(x, t)) dy,$$

$\Omega \subset \mathbb{R}$ is a bounded domain, without loss of generality $\Omega = [0, 1]$, and $K(\cdot, \cdot)$ is a symmetric, nonnegative and bounded function. In particular, the kernel $K(\cdot, \cdot)$ represents the limit object for some convergent graph sequence $\{G_n\}_n, n \in \mathbb{N}$ for every $(x, y) \in \Omega^2$, whose meaning and form will be specified in the sequel, separately for every class of problems that we consider below.

The chief goal of this paper is to study numerical approximations of the evolution problem (\mathcal{P}) , which in turn, will allow us to establish consistency estimates of the fully discretized p -Laplacian problem on graphs. In recent years, partial differential equations (PDEs) involving the nonlocal p -Laplacian operator have become more and more popular both in the setting of Euclidean domains and on discrete graphs, as the p -Laplacian problem has been possessing many important features shared by many practical problems in mathematics, physics, engineering, biology, and economy, such as continuum mechanics, phase transition phenomena, population dynamics, see [3, 20] and references therein. Some closely related applications can be found in image processing, such as spectral clustering [11], computer vision and machine learning [15, 16, 24].

Particularly, if $K(x, y) = J(x - y)$, where the kernel $J : \mathbb{R}^d \rightarrow \mathbb{R}$ is a nonnegative continuous radial function with compact support verifying $J(0) > 0$ and $\int_{\mathbb{R}^d} J(x) dx = 1$, nonlocal evolution equations of the form

$$u_t(x, t) = J * u(x, t) - u(x, t) = \int_{\mathbb{R}^d} J(x - y) (u(y, t) - u(x, t)) dy,$$

where $*$ stands for the convolution, have many applications in modeling diffusion processes. See, among many others references, [3, 5, 6, 12, 18, 36, 19]. As stated in [18], in modeling the dispersal of organisms in space when $u(x, t)$ is their density at the point x at time t , $J(x - y)$ is considered as the probability distribution of jumping from position y to position x , then, the expression $J * u - u$ represents transport due

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39 to long-range dispersal mechanisms, that is the rate at which organisms are arriving to location x from any
 40 other place.

41 Let us note that, with the definition of the solution, the evolution problem (\mathcal{P}) is the gradient flow
 42 associated to the functional

$$43 \quad (1) \quad F_p(v) = \frac{1}{2p} \int_{\Omega^2} K(x, y) |v(y) - v(x)|^p dy dx,$$

44 which is the nonlocal analog to the energy functional $\int_{\Omega} |\nabla v|^p$ associated to the local p -Laplacian.

45 Solutions of (\mathcal{P}) will be understood in the following sense:

46 DEFINITION 1.1. *A solution of (\mathcal{P}) in $[0, T]$ is a function*

$$47 \quad u \in W^{1,1}(0, T; L^1(\Omega)),$$

48 *that satisfies $u(x, 0) = g(x)$ a.e. $x \in \Omega$ and*

$$49 \quad u_t(x, t) = -\Delta_p^K(u(x, t)) \quad \text{a.e. in } \Omega \times]0, T[.$$

50 REMARK 1.1. *Observe that since $u \in W^{1,1}(0, T; L^1(\Omega))$, we have that u is also a **strong** solution (see*
 51 *[4, Definition A.3]). Indeed,*

$$52 \quad \left. \begin{array}{l} C(0, T; L^1(\Omega)) \subset W^{1,1}(0, T; L^1(\Omega)) \\ W^{1,1}(0, T; L^1(\Omega)) \subset W_{loc}^{1,1}(0, T; L^1(\Omega)) \end{array} \right\} \Rightarrow u \in C(0, T; L^1(\Omega)) \cap W_{loc}^{1,1}(0, T; L^1(\Omega)).$$

53 **1.2. Contributions.** In this work we intend to provide two related contributions. Their combination,
 54 associated with techniques from the recent theory of graph limits, allow to quantitatively analyze evolution
 55 problems on convergent graph sequences and their limiting behaviour.

56 More precisely, we first study the convergence and stability properties of the numerical solutions for
 57 the general time-continuous problem valid uniformly for $t \in [0, T]$, where $T > 0$. Under the assumption
 58 $p \in]1, +\infty[$, as $n \rightarrow \infty$, we prove that the solution to this problem, that can be regarded as a spatial semi-
 59 discrete approximation of the initial problem via the kernel discretization, converges to a nonlocal evolution
 60 problem. We give Kobayashi-type estimates. Then, we apply our analysis to the forward and backward
 61 Euler schemes to get similar estimates for the fully discretized problem. In addition, we obtain convergence
 62 in the $L^p(\Omega)$ norm for both time continuous and totally discretized problems. Convergence in $L^2(\Omega)$ norm
 63 is thus a corollary. We obtain these results without any extra regularity assumption.

64 Secondly, we apply these results to dynamical networks on simple and weighted graphs to show that
 65 the approximation of solutions of the discrete problems on simple and weighted graph sequences converge to
 66 those of the continuous problem. We give also a rate of convergence estimate. Specifically, for simple graph
 67 sequences, we show how the accuracy of the approximation depends on the regularity of the boundary of
 68 support of the graph limit in the same vein as [29] who did it for a nonlocal nonlinear heat equation (see
 69 also discussion in the forthcoming section). In addition, for weighted graphs, we give a precise error estimate
 70 under the mild assumption that both the kernel K and the initial data g are also in Lipschitz spaces, which
 71 in particular contain functions of bounded variation.

72 Let us note that we look in detail to the one-dimensional case, that is $\Omega = [0, 1]$, our results also hold
 73 when we deal with approximations in a multidimensional domain, since the extension to larger dimension
 74 spaces is straightforward. The proofs are similar to the one-dimensional case and are left to the reader.

75 **1.3. Relation to prior work.** Concerning previous work for this model, the authors of [33] have
 76 already obtained a similar conclusion under different but complementary assumptions. Indeed, in that paper,
 77 only the case $K(x, y) = J(x - y)$ was considered. The authors showed that solutions to the numerical scheme
 78 converge to the continuous solution for both semi-discrete and totally discrete approximations. However,
 79 the convergence is only uniform and requires the positivity of the solution.

80 Another closely related and important work is that in [29, 30] which paved the way to study limit phe-
 81 nomena of evolution problems on both deterministic and random graphs. In [29], the author focused on
 82 a nonlinear heat equation on graphs, where the function Ψ (see the proof of Theorem 4.1) was assumed
 83 Lipschitz-continuous. This assumption was essential to prove well-posedness (existence and uniqueness fol-
 84 low immediately from the contraction principle), as well as to study the consistency in L^2 of the spatial
 85 semi-discrete approximation on simple and weighted graph sequences. Though this seminal work was quite
 86 inspiring to us, it differs from our work in many crucial aspects. First, the nonlocal p -Laplacian evolution
 87 problem at hand is different and cannot be covered by [29] where Ψ lacks Lipschitzianity, and thus raises
 88 several challenges (including for well-posedness and error estimates). Our results on Kobayashi-type esti-
 89 mates are also novel and are of independent interest beyond problems on networks. We also consider both
 90 the semi-discrete and fully-discrete versions with both forward and backward Euler approximations, that we
 91 fully characterize.

92 **1.4. Paper organization.** This paper is organized as follows. In Section 2, we start with a general
 93 review of the necessary background on graph limits and represent the different types of graphs that we are
 94 going to deal with later. In Section 3, we address the well-posedness of the problem (\mathcal{P}) , we show that (\mathcal{P})
 95 admits a unique solution in $C(0, T; L^1(\Omega))$. Further, in Theorem 3.1 we give a steadiness condition regarding
 96 the stability of the solution with respect to the initial data, which guarantees that the solution of (\mathcal{P}) remains
 97 in $L^p(\Omega)$, $1 < p < +\infty$ as long as the initial data is in this same space. In particular, we apply this result to
 98 get our estimate bounds in the subsequent sections. In Section 4 and 5, we study the consistency of the time-
 99 continuous and time-discrete problems, respectively, and establish some error estimates. Here, we extend (\mathcal{P})
 100 to get the problem (\mathcal{P}_n) that we keep in mind as a space-discretized version of (\mathcal{P}) via the discretization of
 101 the kernel K , since we have the idea of applying it to study the relation between the solutions of the totally
 102 discrete problems $(\mathcal{P}_n^{s,d})$ and $(\mathcal{P}_n^{w,d})$ corresponding to simple and weighted graph sequences, respectively,
 103 and that of the initial problem (\mathcal{P}) , which is the subject of section 6. In Section 6.1, for sequences of simple
 104 graphs converging to $\{0, 1\}$ -valued graphons, we show that the rate of convergence depends on the "fractal"
 105 (i.e. Minkowski-Bouligand) dimension of the boundary of the support of the graph limit. Such a phenomenon
 106 was also reported in [29] for a nonlocal nonlinear heat equation. In Section 6.2, we analyze networks on
 107 convergent weighted graph sequences. Moreover, when the kernel and initial data belong to Lipschitz spaces,
 108 we also exhibit the convergence rate.

109 *Notations.* For an integer $n \in \mathbb{N}^*$, we denote $[n] = \{1, \dots, n\}$. For any set Ω , $\bar{\Omega}$ is its closure, $\text{int}(\Omega)$ its
 110 interior and $\text{bd}(\Omega)$ its boundary.

111 2. Prerequisites on graphs.

112 **2.1. Graph limits.** Let us start with reviewing some definitions and results from the theory of graph
 113 limits that we will need later since it is the key of our study of the discrete counterpart of the problem (\mathcal{P})
 114 on graphs. In our review, we follow considerably [9, 27], as presented in [29].

115 An undirected graph $G = (V(G), E(G))$, where $V(G)$ stands for the set of nodes and $E(G) \subset V(G) \times$
 116 $V(G)$ denotes the edges set, without loops and parallel edges is called simple.

117 Let $G_n = (V(G_n), E(G_n))$, $n \in \mathbb{N}$, be a sequence of dense, finite, and simple graphs, i.e; $|E(G_n)| =$
 118 $O(|V(G_n)|^2)$, where $|\cdot|$ denotes the cardinality of a set.

119 For two simple graphs F and G , $\text{hom}(F, G)$ indicates the number of homomorphisms (adjacency-
 120 preserving maps) from $V(F)$ to $V(G)$. Then, it is worthwhile to normalize the homomorphism numbers
 121 and consider the homomorphism densities

$$122 \quad t(F, G) = \frac{\text{hom}(F, G)}{|V(G)|^{|V(F)|}}.$$

123 (Thus $t(F, G)$ is the probability that a random map of $V(F)$ into $V(G)$ is a homomorphism).

124 **DEFINITION 2.1.** (cf.[27]) *The sequence of graphs $\{G_n\}_n$ is called convergent if $t(F, G_n)$ is convergent*
 125 *for every simple graph F .*

126 **REMARK 2.1.** *Note that $t(F, G_n) = O(1)$ if $|E(G_n)| = O(|V(G_n)|^2)$ so that this definition is meaningful*
 127 *only for sequences of dense graphs. In the theory of graph limits, convergence in Definition 2.1 is called*

128 *left-convergence. Since this is the only convergence of graph sequences that we use, we would refer to the*
 129 *left-convergent sequence as convergent (see [8, Section 2.5]).*

130 Convergent graph sequences have a limit object, which can be represented as a measurable symmetric
 131 function $K : \Omega^2 \rightarrow \mathbb{R}$, here Ω stands for $[0, 1]$. Such functions are called graphons.

132 Let \mathcal{K} denote the space of all bounded measurable functions $K : \Omega^2 \rightarrow \mathbb{R}$ such that $K(x, y) = K(y, x)$
 133 for all $x, y \in [0, 1]$. We also define $\mathcal{K}_0 = \{K \in \mathcal{K} : 0 \leq K \leq 1\}$ the set of all graphons.

134 **PROPOSITION 2.1** ([9, Theorem 2.1]). *For every convergent sequence of simple graphs, there is $K \in \mathcal{K}_0$*
 135 *such that*

$$136 \quad (2) \quad t(F, G_n) \rightarrow t(F, K) := \int_{\Omega} |V(F)| \prod_{(i,j) \in E(F)} K(x_i, x_j) dx.$$

137 *for every simple graph F . Moreover, for every $K \in \mathcal{K}_0$, there is a sequence of graphs $\{G_n\}_n$ satisfying (2).*

138 Graphon K in (2) is the limit of the convergent sequence $\{G_n\}_n$. It is uniquely determined up to
 139 measure-preserving transformations in the following sense: for every other limit function $K' \in \mathcal{K}_0$, there are
 140 measure-preserving map $\phi, \psi : \Omega \rightarrow \Omega$ such that $K(\phi(x), \phi(y)) = K'(\psi(x), \psi(y))$ (see [9, Theorem 2.1]).

141 Indeed, every finite simple graph G_n such that $V(G_n) = [n]$ can be represented by a function $K_{G_n} \in \mathcal{K}_0$

$$142 \quad K_{G_n}(x, y) = \begin{cases} 1 & \text{if } (i, j) \in E(G_n) \text{ and } (x, y) \in [\frac{i-1}{n}, \frac{i}{n}] \times [\frac{j-1}{n}, \frac{j}{n}], \\ 0 & \text{otherwise.} \end{cases}$$

143 Hence, geometrically, the graphon K can be interpreted as the limit of K_{G_n} for the standard (called the
 144 cut-norm)

$$145 \quad \|K\|_{\square} := \sup_{S, T \in \mathcal{L}_{\Omega}} \left| \int_{S \times T} K(x, y) dx dy \right|,$$

146 where $K \in L^1(\Omega^2)$ and \mathcal{L}_{Ω} stands for the set of all Lebesgue measurable subsets of Ω . Since for any
 147 $K \in L^1(\Omega^2)$

$$148 \quad \|K\|_{\square} \leq \|K\|_{L^1(\Omega^2)},$$

149 convergence of $\{K_{G_n}\}$ in the L^1 -norm implies the convergence of the graph sequence $\{G_n\}_n$ ([9, Theo-
 150 rem 2.3]).

151 We finish this section by giving an example of convergent graph sequences that is very useful in practice.
 152

153 **EXAMPLE 2.1.** (see [27]) *The Erdős-Renyi graphs. Let $p \in]0, 1[$ and consider the sequence of random*
 154 *graphs $G(n, p) = (V(G(n, p)), E(G(n, p)))$ such that $V(G(n, p)) = [n]$ and the probability*
 155 *$\Pr\{(i, j) \in E(G(n, p))\} = p$ for any $(i, j) \in [n]^2$. Then for any simple graph F , $t(F, G(n, p))$ is conver-*
 156 *gent with probability 1 to $p^{|E(F)|}$ as $n \rightarrow \infty$ [8].*

157 **2.2. Types of graph sequences.** The graph models presented below were constructed in [29].

158 **2.2.1. Simple graph sequences.** We fix $n \in \mathbb{N}$, divide Ω into n intervals

$$159 \quad \Omega_1^{(n)} = \left[0, \frac{1}{n}\right], \Omega_2^{(n)} = \left[\frac{1}{n}, \frac{2}{n}\right], \dots, \Omega_j^{(n)} = \left[\frac{j-1}{n}, \frac{j}{n}\right], \dots, \Omega_n^{(n)} = \left[\frac{n-1}{n}, 1\right],$$

160 and let \mathcal{Q}_n denote the partition of Ω , $\mathcal{Q}_n = \{\Omega_i^{(n)}, i \in [n]\}$. Denote $\Omega_{i,j}^{(n)} := \Omega_i^{(n)} \times \Omega_j^{(n)}$.

161 We consider first the case of a sequence of simple graphs converging to $\{0, 1\}$ graphon.

162 Briefly speaking, we define a sequence of simple graphs $G_n = (V(G_n), E(G_n))$ such that $V(G_n) = [n]$

163 and

$$164 \quad E(G_n) = \left\{ (i, j) \in [n]^2 : \Omega_{i,j}^{(n)} \cap \overline{\text{supp}(K)} \neq \emptyset \right\},$$

165 where

$$166 \quad (3) \quad \text{supp}(K) = \{(x, y) \in \Omega^2 : K(x, y) \neq 0\}.$$

167 As we have mentioned before, the kernel K represents the corresponding graph limit, that is the limit as
 168 $n \rightarrow \infty$ of the function $K_{G_n} : \Omega^2 \rightarrow \{0, 1\}$ such that

$$169 \quad K_{G_n}(x, y) = \begin{cases} 1, & \text{if } (i, j) \in E(G_n) \quad \text{and} \quad (x, y) \in \Omega_{ij}^{(n)}, \\ 0 & \text{otherwise.} \end{cases}$$

170 As $n \rightarrow \infty$, $\{K_{G_n}\}_n$ converges to the $\{0, 1\}$ -valued mapping $K(\cdot, \cdot)$ whose support is defined by (3).

171 **2.2.2. Weighted graph sequences.** We now review a more general class of graph sequences. We
 172 consider two sequences of weighted graphs generated by a given graphon K .

173 Let $K : \Omega^2 \rightarrow [a, b]$ $a, b > 0$, be a symmetric measurable function which will be used to assign weights
 174 to the edges of the graphs considered bellow, we allow only positive weights.

175 Next, we define the quotient of K and \mathcal{Q}_n denoted K/\mathcal{Q}_n as a weighted graph with n nodes

$$176 \quad K/\mathcal{Q}_n = \left([n], [n] \times [n], \hat{K}_n \right).$$

177 As before, weights $(\hat{K}_n)_{ij}$ are obtained by averaging K over the sets in \mathcal{Q}_n

$$178 \quad (4) \quad (\hat{K}_n)_{ij} = n^2 \int_{\Omega_i^{(n)} \times \Omega_j^{(n)}} K(x, y) dx dy.$$

179 The second sequence of weighted graphs is constructed as follows

$$180 \quad \mathbb{G}(X_n, K) = \left([n], [n] \times [n], \check{K}_n \right),$$

181 where

$$182 \quad (5) \quad X_n = \left\{ \frac{1}{n}, \frac{2}{n}, \dots, \frac{n}{n} \right\}, \quad (\check{K}_n)_{ij} = K \left(\frac{i}{n}, \frac{j}{n} \right).$$

183 **3. Existence and uniqueness of a solution.** The main result of existence and uniqueness of a global
 184 solution, that is, a solution on $[0, T]$ for $T > 0$ is stated in the following theorem.

185 **THEOREM 3.1.** *Suppose $p \in]1, +\infty[$ and let $g \in L^p(\Omega)$.*

186 *(i) For any $T > 0$, there exists a unique strong solution in $[0, T]$ of (P).*

187 *(ii) Moreover, for $q \in [1, +\infty]$, if $g_i \in L^q(\Omega)$, $i = 1, 2$, and u_i is the solution of (P) with initial condition
 188 g_i , then*

$$189 \quad (6) \quad \|u_1(t) - u_2(t)\|_{L^q(\Omega)} \leq \|g_1 - g_2\|_{L^q(\Omega)}, \quad \forall t \in [0, T].$$

190 **REMARK 3.1.** *For $p \in [1, +\infty]$, taking the initial data in $L^p(\Omega)$, one can show existence and uniqueness
 191 of a mild but not a strong solution as $L^1(\Omega)$ and $L^\infty(\Omega)$ are not reflexive spaces and thus do not have the
 192 Radon-Nikodym property (see [4, Theorem A.29 and Proposition A.35]).*

193 The proof of Theorem 3.1 is an extension of that of [4, Theorem 6.8] to the case of a symmetric, nonnegative
 194 and bounded kernel K as in our setting (see [4, Remark 6.9]). For this, we only need to show the corresponding
 195 versions of [4, Lemmas 6.5 and 6.6] (which are stated there without a proof). See Section A for details.

196 **4. Consistence of the time-continuous problem.** We begin our study by giving a general consist-
 197 tency result from which we shall extract particular consistency bounds for every specific model of convergent
 198 graph sequences that we have introduced in section 2.2. To do this, let us consider the following Cauchy
 199 problem with Neumann boundary conditions as (P)

$$200 \quad (\mathcal{P}_n) \quad \begin{cases} \frac{\partial}{\partial t} u_n(x, t) = -\Delta_p^{K_n}(u_n(x, t)), & (x, t) \in \Omega \times]0, T] \\ u_n(x, 0) = g_n(x), & x \in \Omega. \end{cases}$$

201 Though not needed in this section, the use of the subscript n is a matter of notation and emphasizes the
 202 fact that K_n and g_n depend on the parameter n . This will be clear in the application to graphs (Section 6).

203 Now we state and prove our main uniform convergence theorem.

204 THEOREM 4.1. Suppose $p \in]1, +\infty[$, $g, g_n \in L^\infty(\Omega)$ and K, K_n are measurable, symmetric and bounded
 205 mappings. Then (\mathcal{P}) and (\mathcal{P}_n) have unique solutions, respectively, u and u_n . Moreover the following hold.
 206 (i) We have the error estimate

$$207 \quad (7) \quad \|u - u_n\|_{C(0,T;L^p(\Omega))} \leq C \left(\|g - g_n\|_{L^p(\Omega)} + \|K - K_n\|_{L^p(\Omega^2)} \right),$$

208 where the constant C is independent of n .

209 (ii) Moreover, if $g_n \rightarrow g$ and $K_n \rightarrow K$ as $n \rightarrow \infty$, almost everywhere on Ω and Ω^2 , respectively, then

$$210 \quad \|u - u_n\|_{C(0,T;L^p(\Omega))} \xrightarrow{n \rightarrow \infty} 0.$$

211 PROOF : In the proof, C_i is any absolute constant independent of n (but may depend on p). Existence
 212 and uniqueness of the solutions u and u_n in the sense of Definition 1.1 is a consequence of Theorem 3.1.

213 (i) For $1 < p < +\infty$, we define the function

$$214 \quad \Psi : x \in \mathbb{R} \mapsto |x|^{p-2}x = \text{sign}(x)|x|^{p-1}.$$

215 Denote $\xi_n(x, t) = u_n(x, t) - u(x, t)$, by subtracting (\mathcal{P}) from (\mathcal{P}_n) , we have a.e.

$$216 \quad (8) \quad \begin{aligned} \frac{\partial \xi_n(x, t)}{\partial t} &= \int_{\Omega} K_n(x, y) \{ \Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t)) \} dy \\ &+ \int_{\Omega} (K_n(x, y) - K(x, y)) \Psi(u(y, t) - u(x, t)) dy. \end{aligned}$$

217 Next, we multiply both sides of (8) by $\Psi(\xi_n(x, t))$ and integrate over Ω to get

$$218 \quad (9) \quad \begin{aligned} \frac{1}{p} \int_{\Omega} \frac{\partial}{\partial t} |\xi_n(x, t)|^p dx &= \int_{\Omega^2} K_n(x, y) \{ \Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t)) \} \Psi(\xi_n(x, t)) dx dy \\ &+ \int_{\Omega^2} (K_n(x, y) - K(x, y)) \Psi(u(y, t) - u(x, t)) \Psi(\xi_n(x, t)) dx dy. \end{aligned}$$

219 We estimate the first term on the right-hand side of (9) using the fact that K_n is bounded so that
 220 there exists a positive constant M independent of n , such that, $\|K_n\|_{L^\infty(\Omega^2)} \leq M$,

$$221 \quad \left| \int_{\Omega^2} K_n(x, y) \{ \Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t)) \} \Psi(\xi_n(x, t)) dx dy \right| \\ 222 \quad \leq M \int_{\Omega^2} |\Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t))| |\xi_n(x, t)|^{p-1} dx dy. \\ 223$$

224 Now, applying Corollary B.1 with $a = u_n(y, t) - u_n(x, t)$ and $b = u(y, t) - u(x, t)$ (without loss of
 225 generality we assume that $b > a$), we get

$$226 \quad \int_{\Omega^2} |\Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t))| |\xi_n(x, t)|^{p-1} dx dy \\ 227 \quad (10) \quad \leq (p-1) \int_{\Omega^2} |\xi_n(y, t) - \xi_n(x, t)| |\eta(x, y, t)|^{p-2} |\xi_n(x, t)|^{p-1} dx dy, \\ 228$$

229 where $\eta(x, y, t)$ is an intermediate value between a and b . As we have supposed that $g \in L^\infty(\Omega)$ and
 230 $g_n \in L^\infty(\Omega)$, and as $|\Omega|$ is finite, so that $L^\infty(\Omega) \subset L^p(\Omega)$, we deduce from (6) in Theorem 3.1 that
 231 for any $(x, y) \in \Omega^2$ and $t \in [0, T]$, we have for $p \geq 2$

$$232 \quad |\eta(x, y, t)|^{p-2} \leq |u(y, t) - u(x, t)|^{p-2} \leq \left(2 \|u(t)\|_{L^\infty(\Omega)} \right)^{p-2} \leq \left(2 \|g\|_{L^\infty(\Omega)} \right)^{p-2} < +\infty.$$

233

For $p \in]1, 2[$, we have

234

$$|\eta(x, y, t)|^{p-2} \leq |u_n(y, t) - u_n(x, t)|^{p-2} \leq \left(2\|u_n(t)\|_{L^\infty(\Omega)}\right)^{p-2} \leq \left(2\|g_n\|_{L^\infty(\Omega)}\right)^{p-2} < +\infty.$$

235

Thus, letting $C_1 = \left(2 \max\left(\|g\|_{L^\infty(\Omega)}, \|g_n\|_{L^\infty(\Omega)}\right)\right)^{p-2}$, we have

236

$$(11) \quad |\eta(x, y, t)|^{p-2} \leq C_1.$$

237

Inserting (11) into (10), and then using the Hölder and triangle inequalities, it follows that

238

$$\begin{aligned} & M \int_{\Omega^2} |\Psi(u_n(y, t) - u_n(x, t)) - \Psi(u(y, t) - u(x, t))| |\xi_n(x, t)|^{p-1} dx dy \\ & \leq M(p-1)C_1 \int_{\Omega^2} |\xi_n(y, t) - \xi_n(x, t)| |\xi_n(x, t)|^{p-1} dx dy \\ (12) \quad & = C_2 \int_{\Omega^2} |\xi_n(y, t) - \xi_n(x, t)| |\xi_n(x, t)|^{p-1} dx dy \\ & \leq C_2 \left(\int_{\Omega^2} |\xi_n(y, t) - \xi_n(x, t)|^p dx dy \right)^{\frac{1}{p}} \times \left(\int_{\Omega} |\xi_n(x, t)|^p dx \right)^{\frac{p-1}{p}} \\ & \leq 2C_2 \|\xi_n(t)\|_{L^p(\Omega)}^p. \end{aligned}$$

239

We bound the second term on the right-hand side of (9) as follows

240

$$\begin{aligned} & \left| \int_{\Omega^2} (K_n(x, y) - K(x, y)) \Psi(u(y, t) - u(x, t)) \Psi(\xi_n(x, t)) dx dy \right| \\ & = \left| \int_{\Omega^2} (K_n(x, y) - K(x, y)) \times \text{sign}(u(y, t) - u(x, t)) |u(y, t) - u(x, t)|^{p-1} \Psi(\xi_n(x, t)) dx dy \right| \\ (13) \quad & \leq 2^{p-1} \|u(t)\|_{L^\infty(\Omega)}^{p-1} \left| \int_{\Omega^2} |K_n(x, y) - K(x, y)| |\xi_n(x, t)|^{p-1} dx dy \right| \\ & \leq 2^{p-1} \|u(t)\|_{L^\infty(\Omega)}^{p-1} \left(\int_{\Omega} |\xi_n(x, t)|^p dx \right)^{\frac{p-1}{p}} \times \left(\int_{\Omega^2} |K_n(x, y) - K(x, y)|^p dx dy \right)^{\frac{1}{p}} \\ & \leq 2C_3 \|\xi_n(t)\|_{L^p(\Omega)}^{p-1} \|K_n - K\|_{L^p(\Omega^2)}. \end{aligned}$$

241

Bringing together (12) and (13), and using standard arguments to switch the derivation and integration signs (Leibniz rule), we have

242

243

$$(14) \quad \frac{d}{dt} \|\xi_n(t)\|_{L^p(\Omega)}^p \leq 2pC_2 \|\xi_n(t)\|_{L^p(\Omega)}^p + 2pC_3 \|K_n - K\|_{L^p(\Omega^2)} \|\xi_n(t)\|_{L^p(\Omega)}^{p-1}.$$

244

Let $\varepsilon > 0$ be arbitrary but fixed, and set

245

$$\psi_\varepsilon(t) = \left(\|\xi_n(t)\|_{L^p(\Omega)}^p + \varepsilon \right)^{1/p}.$$

246

By (14),

247

$$(15) \quad \frac{d}{dt} \psi_\varepsilon(t)^p \leq 2pC_2 \psi_\varepsilon(t)^p + 2pC_3 \|K_n - K\|_{L^p(\Omega^2)} \psi_\varepsilon(t)^{p-1}.$$

248

Since $\psi_\varepsilon(t)$ is positive on $[0, T]$, from (15), we have

249

$$\frac{d}{dt} \psi_\varepsilon(t) \leq 2C_2 \psi_\varepsilon(t) + 2C_3 \|K_n - K\|_{L^p(\Omega^2)}, \quad t \in [0, T].$$

250 We apply Gronwall's inequality for $\psi_\varepsilon(t)$ on $[0, T]$ to get

$$251 \quad (16) \quad \sup_{t \in [0, T]} \psi_\varepsilon(t) \leq \left(\psi_\varepsilon(0) + 2C_3 T \|K_n - K\|_{L^p(\Omega^2)} \right) \exp\{2C_2 T\}.$$

252 Since $\varepsilon > 0$ is arbitrary, (16) implies

$$253 \quad (17) \quad \sup_{t \in [0, T]} \|\xi_n(t)\|_{L^p(\Omega)} \leq \left(\|g - g_n\|_{L^p(\Omega)} + 2C_3 T \|K_n - K\|_{L^p(\Omega^2)} \right) \exp\{2C_2 T\}.$$

254 The desired result holds.

255 (ii) Since $g_n, g \in L^\infty(\Omega) \subset L^p(\Omega)$ and $|\Omega|$ is finite, the dominated convergence theorem implies that
 256 $\lim_{n \rightarrow +\infty} \|g_n\|_{L^p(\Omega)} = \|g\|_{L^p(\Omega)}$. The same reasoning applies to K_n and K . Passing to the limit in
 257 (7) and using the Scheffé-Riesz theorem (see [26, Lemma 2]), we get the claim.

258 □

259

260 **REMARK 4.1.** *Observe that, since $|\Omega|$ is finite, we have the classical inclusion $L^p(\Omega) \subset L^2(\Omega)$ for $p \geq 2$,*
 261 *which leads to the following bound*

$$262 \quad \|u - u_n\|_{C(0, T; L^2(\Omega))} \leq |\Omega|^{\frac{1}{2} - \frac{1}{p}} \|u - u_n\|_{C(0, T; L^p(\Omega))} = \|u - u_n\|_{C(0, T; L^p(\Omega))},$$

263 as $|\Omega| = 1$. For $p \in]1, 2]$, we have, thanks to Lemma C.1, boundedness of the solutions and Jensen inequality,

$$264 \quad \|u - u_n\|_{C(0, T; L^2(\Omega))}^2 = O\left(\|u - u_n\|_{C(0, T; L^p(\Omega))}^p\right) = O\left(\|g - g_n\|_{L^p(\Omega)}^p + \|K - K_n\|_{L^p(\Omega^2)}^p\right).$$

265 In summary, there is also convergence with respect to the L^2 -norm.

266 5. Consistence of the time-discrete problem.

267 **5.1. Forward Euler discretization.** We now consider the following time-discrete approximation
 268 of (\mathcal{P}) , the forward Euler discretization applied to (\mathcal{P}_n) . For that, let us consider a partition (not necessarily
 269 uniform) $\{t_h\}_{h=1}^N$ of the time interval $[0, T]$. Let $\tau_{h-1} := |t_h - t_{h-1}|$ and the maximal size $\tau = \max_{h \in [N]} \tau_h$, and

270 denote $u_n^h(x) := u_n(x, t_h)$. Then, consider

$$271 \quad (\mathcal{P}_{n, \tau}^f) \quad \begin{cases} \frac{u_n^h(x) - u_n^{h-1}(x)}{\tau_{h-1}} = -\Delta_p^{K_n}(u_n^{h-1}(x)), & x \in \Omega, h \in [N], \\ u_n^0(x) = g_n^0(x), & x \in \Omega. \end{cases}$$

272 Before turning to the consistency result, one may wonder whether $(\mathcal{P}_{n, \tau}^f)$ is well-posed. In the following result,
 273 we show that for $p \in]1, +\infty[$, and starting from $g_n^0 \in L^\infty(\Omega)$, there exists a unique weak accumulation point
 274 to the iterates of $(\mathcal{P}_{n, \tau}^f)$. In turn, in the case of practical interest where the problem is finite-dimensional (in
 275 fact Euclidean case) as for the application to graphs (see Section 6), we do have existence and uniqueness.
 276 Recall the function F_p from (1).

277 **LEMMA 5.1.** *Consider problem $(\mathcal{P}_{n, \tau}^f)$. Assume that $g_n^0 \in L^\infty(\Omega)$. Let $\tau_h = \frac{\alpha_h}{\max(\|\Delta_p^{K_n}(u_n^h)\|_{L^2(\Omega)}, 1)}$,*

278 *and suppose that $\sum_{h=1}^{+\infty} \alpha_h = +\infty$ and $\sum_{h=1}^{+\infty} \alpha_h^2 < +\infty$. Then, the iterates of problem $(\mathcal{P}_{n, \tau}^f)$, starting from g_n^0 ,*
 279 *have a unique weak accumulation point u^* . Moreover, there are constants $\beta, \varepsilon > 0$ such that*

$$280 \quad \min_{0 \leq i \leq h} F_p(u_n^i) - F_p(u^*) \leq \max(\beta, 1) \frac{\varepsilon^2 + \sum_{i=0}^h \alpha_i^2}{2 \sum_{i=0}^h \alpha_i}.$$

281

282 REMARK 5.1. (a) Our condition on the time-step τ_h is reminiscent of the subgradient method. It can
 283 be seen as a non-linear CFL-type condition which depends on the data since $\Delta_p^{K_n}$ is not Lipschitz-
 284 continuous but only locally so, hence the dependence of τ_h on $\|\Delta_p^{K_n}(u_n^h)\|_{L^2(\Omega)}$.

285 (b) The rate of convergence on F_p depends on the choice of $\{\alpha_h\}_h$. If one performs N steps on the
 286 interval $[0, T]$, one can take

$$287 \quad \alpha_h = \frac{\varepsilon}{(N+1)^{1/2+\nu}}, h = 0, \dots, N, \quad \text{with } \nu \in]0, 1/2[,$$

288 which entails a convergence rate of $\frac{\max(\beta, 1)\varepsilon^2}{(N+1)^{1/2-\nu}}$. The smaller ν the faster the rate.

289 Before proving Lemma 5.1 recall the definition of the subdifferential. Let $F : L^2(\Omega) \rightarrow \mathbb{R} \cup \{+\infty\}$ be a
 290 proper lower-semicontinuous and convex function. The subdifferential of F at $u \in L^2(\Omega)$ is the set-valued
 291 operator $\partial F : L^2(\Omega) \rightarrow 2^{L^2(\Omega)}$ given by

$$292 \quad \partial F(u) = \{\eta \in L^2(\Omega) : F(v) - F(u) \geq \langle \eta, u - v \rangle, \quad \forall v \in L^2(\Omega)\},$$

293 where $\langle \cdot, \cdot \rangle$ denotes the inner product in $L^2(\Omega)$.

294 Moreover, F is Gâteaux differentiable at $u \in \text{dom}(F)$ if and only if $\partial F(u)$ is a singleton with the gradient
 295 $\nabla F(u)$ as its unique element [7, Corollary 17.26].

296 PROOF : Since $p > 1$, we consider in the Hilbert space $L^2(\Omega)$ the subdifferential ∂F_p whose graph is
 297 in $L^2(\Omega) \times L^2(\Omega)$. It is immediately seen that F_p is convex and Gâteaux-differentiable, and thus $\partial F_p(u) =$
 298 $\{\Delta_p^{K_n}(u)\}$. Moreover, it is maximal monotone (or equivalently m -accretive on $L^2(\Omega)$), see [4, p. 198].
 299 Consequently, using that $g_n^0 \in L^\infty(\Omega) \subset L^2(\Omega)$, and so is u_n^h by induction, a solution to $(\mathcal{P}_{n,\tau}^f)$ coincides
 300 with that of

$$301 \quad \begin{cases} u_n^h(x) \in u_n^{h-1}(x) - \tau_{h-1}\eta^{h-1}, & \eta^{h-1} \in \partial F_p(u_n^h) \\ u_n^0(x) = g_n^0(x), & x \in \Omega, \end{cases}$$

302 i.e. the subgradient method with initial point g_n^0 . Observe that $(\partial F_p)^{-1}(0) \neq \emptyset$ (0 is in it). Thus with the
 303 prescribed choice of τ_h , we deduce from [1, Theorem 1] that the sequence of iterates u_n^h has a unique weak
 304 accumulation $u^* \in (\partial F_p)^{-1}(0)$.

305 The claim on the rate is classical¹. We here provide a simple and self-contained proof. Since F_p
 306 is continuous and convex on $L^2(\Omega)$, it is locally Lipschitz continuous [7, Theorem 8.29]. Moreover, the
 307 sequence $\{u_n^h\}_h$ is bounded, and hence, $\exists \varepsilon > 0$ such that $\|u_n^h - u^*\|_{L^2(\Omega)} \leq \varepsilon, \forall h \geq 0$. In turn, F_p is
 308 Lipschitz continuous around u^* with Lipschitz constant, say β . Denote $r_n^h = u_n^h - u^*$. We have

$$309 \quad \begin{aligned} \|r_n^h\|_{L^2(\Omega)}^2 &= \|r_n^{h-1} - \tau_{h-1}\eta^{h-1}\|_{L^2(\Omega)}^2 \\ &= \|r_n^{h-1}\|_{L^2(\Omega)}^2 - 2 \frac{\alpha_{h-1}}{\max(\|\eta^{h-1}\|_{L^2(\Omega)}, 1)} \langle \eta^{h-1}, r_n^{h-1} \rangle + \alpha_{h-1}^2 \\ &\leq \|r_n^{h-1}\|_{L^2(\Omega)}^2 - 2 \frac{\alpha_{h-1}}{\max(\|\eta^{h-1}\|_{L^2(\Omega)}, 1)} (F_p(u_n^{h-1})) - F_p(u^*) + \alpha_{h-1}^2, \end{aligned}$$

310 where we used the subdifferential inequality above to get that

$$311 \quad F_p(u^*) \geq F_p(u_n^{h-1}) - \langle \eta^{h-1}, r_n^{h-1} \rangle.$$

312 Summing up these inequalities we obtain

$$313 \quad 2 \sum_{i=0}^h \alpha_i (F_p(u_n^i) - F_p(u^*)) \leq \max(\beta, 1) \left(\|r_n^0\|_{L^2(\Omega)}^2 + \sum_{i=0}^h \alpha_i^2 \right),$$

¹See e.g. [31, Theorem 3.2.2] in finite dimension with a slightly different normalization of the step size τ_h .

314

315 whence we deduce

$$316 \quad \min_{0 \leq i \leq h} F_p(u_n^i) - F_p(u^*) \leq \max(\beta, 1) \frac{\varepsilon^2 + \sum_{i=0}^h \alpha_i^2}{2 \sum_{i=0}^h \alpha_i}.$$

317

□

318

319 Since the aim is to compare the solutions of problems (\mathcal{P}) and $(\mathcal{P}_{n,\tau}^f)$, the solution of $(\mathcal{P}_{n,\tau}^f)$ being
 320 discrete, so that it is convenient to introduce an intermediate model which is the continuous extension of
 321 the discrete problem using the discrete function $u_n(x) = (u_n^1(x), \dots, u_n^N(x))$. Therefore, we consider a
 322 time-continuous extension of u_n^h obtained by a time linear interpolation as follows

$$323 \quad (18) \quad \check{u}_n(x, t) = \frac{t_h - t}{\tau_{h-1}} u_n^{h-1}(x) + \frac{t - t_{h-1}}{\tau_{h-1}} u_n^h(x), \quad t \in]t_{h-1}, t_h], \quad x \in \Omega,$$

324 and a time piecewise constant approximation

$$325 \quad (19) \quad \bar{u}_n(x, t) = \sum_{h=1}^N u_n^{h-1}(x) \chi_{]t_{h-1}, t_h]}(t).$$

326 Then, by construction of $\check{u}_n(x, t)$ and $\bar{u}_n(x, t)$, we have the following evolution problem

$$327 \quad (20) \quad \begin{cases} \frac{\partial}{\partial t} \check{u}_n(x, t) = -\Delta_p^{K_n}(\bar{u}_n(x, t)), & (x, t) \in \Omega \times]0, T] \\ \check{u}_n(x, 0) = g_n^0(x), & x \in \Omega. \end{cases}$$

328 LEMMA 5.2. Assume that $g_n^0 \in L^\infty(\Omega)$. Let \check{u}_n and \bar{u}_n be the functions defined in (18) and (19),
 329 respectively, then

$$330 \quad (21) \quad \|\bar{u}_n(t) - \check{u}_n(t)\|_{L^p(\Omega)} = O(\tau), \quad t \in [0, T].$$

331

332 PROOF : It is easy to see that for $t \in]t_{h-1}, t_h]$,

$$333 \quad \begin{aligned} \|\bar{u}_n(t) - \check{u}_n(t)\|_{L^p(\Omega)} &\leq (t_h - t) \left\| \frac{u_n^h - u_n^{h-1}}{\tau_{h-1}} \right\|_{L^p(\Omega)} \leq \tau \left\| \frac{u_n^h - u_n^{h-1}}{\tau_{h-1}} \right\|_{L^p(\Omega)} = \tau \|\Delta_p^{K_n}(u_n^{h-1})\|_{L^p(\Omega)} \\ &\leq \tau \|\Delta_p^{K_n}(u_n^{h-1})\|_{L^\infty(\Omega)} \leq \tau 2^{p-1} \|u_n^{h-1}\|_{L^\infty(\Omega)}^{p-1}. \end{aligned}$$

334
335

336 By induction, for all $h \geq 1$, we have (see Lemma 5.1)

$$337 \quad \|u_n^h\|_{L^\infty(\Omega)} \leq \|u_n^{h-1}\|_{L^\infty(\Omega)} + \alpha 2^{p-1} \|u_n^{h-1}\|_{L^\infty(\Omega)}^{p-1} < +\infty,$$

338 where $\alpha = \sup_{h \geq 1} \alpha_h < +\infty$. Since t is arbitrary, we obtain a global estimate for all $t \in [0, T]$. □

339

340 THEOREM 5.1. Suppose $p \in]1, +\infty[$, $g, g_n^0 \in L^\infty(\Omega)$ and K, K_n are measurable, symmetric and bounded
 341 mappings.

342 Let u be the unique solution of problem (\mathcal{P}) , and \check{u}_n is built as in (18) from the time-discrete approxi-
 343 mation u_n^{h-1} defined in $(\mathcal{P}_{n,\tau}^f)$. Then

$$344 \quad (22) \quad \|u - \check{u}_n\|_{C(0,T;L^p(\Omega))} \leq C \left(\|g_n - g_n^0\|_{L^p(\Omega)} + \|g - g_n\|_{L^p(\Omega)} + \|K - K_n\|_{L^p(\Omega^2)} \right) + O(\tau),$$

345 where the constant C is independent of n .

346 PROOF : We follow the same lines as in the proof of Theorem 4.1. Denote $\check{\xi}_n(x, t) = \check{u}_n(x, t) - u_n(x, t)$
 347 and $\bar{\xi}_n(x, t) = \bar{u}_n(x, t) - u_n(x, t)$. We thus have a.e.

$$348 \quad (23) \quad \frac{\partial \check{\xi}_n}{\partial t} = \int_{\Omega} K_n(x, y) \{ \Psi(\bar{u}_n(y, t) - \bar{u}_n(x, t)) - \Psi(u_n(y, t) - u_n(x, t)) \} dy.$$

349 Next, we multiply both sides of (23) by $\Psi(\check{\xi}_n(x, t))$ and integrate over Ω using the relation (20) to get

$$350 \quad (24) \quad \frac{1}{p} \int_{\Omega} \frac{\partial}{\partial t} |\check{\xi}_n(x, t)|^p dx = \int_{\Omega^2} K_n(x, y) \{ \Psi(\bar{u}_n(y, t) - \bar{u}_n(x, t)) - \Psi(u_n(y, t) - u_n(x, t)) \} \Psi(\check{\xi}_n)(x, t) dx dy.$$

351 Similarly to the proof of Theorem 4.1, we bound the term on the right-hand side of (24) using the fact
 352 that K_n is bounded, then applying Corollary B.1 between $\bar{u}_n(y, t) - \bar{u}_n(x, t)$ and $u_n(y, t) - u_n(x, t)$, inequality
 353 (11), and finally using Hölder and triangle inequalities. Altogether, this yields

$$354 \quad (25) \quad \begin{aligned} & \left| \int_{\Omega^2} K_n(x, y) \{ \Psi(\bar{u}_n(y, t) - \bar{u}_n(x, t)) - \Psi(u_n(y, t) - u_n(x, t)) \} \Psi(\check{\xi}_n)(x, t) dx dy \right| \\ & \leq C_2 \int_{\Omega^2} |\bar{\xi}_n(y, t) - \bar{\xi}_n(x, t)| |\check{\xi}_n(x, t)|^{p-1} dx dy \\ & \leq C_2 \left(\int_{\Omega^2} |\bar{\xi}_n(y, t) - \bar{\xi}_n(x, t)|^p dx dy \right)^{\frac{1}{p}} \times \left(\int_{\Omega} |\xi_n(x, t)|^p dx \right)^{\frac{p-1}{p}} \\ & \leq 2C_2 \|\bar{\xi}_n(t)\|_{L^p(\Omega)} \|\check{\xi}_n(t)\|_{L^p(\Omega)}^{p-1}. \end{aligned}$$

355 By virtue of Lemma 5.2 and the triangle inequality for $\bar{\xi}_n(\cdot, \cdot)$, there exists a positive constant C' such
 356 that

$$357 \quad (26) \quad \begin{aligned} \|\bar{u}_n(t) - u_n(t)\|_{L^p(\Omega)} & \leq \|\bar{u}_n(t) - \check{u}_n(t)\|_{L^p(\Omega)} + \|\check{u}_n(t) - u_n(t)\|_{L^p(\Omega)} \\ & \leq C' \tau + \|\check{\xi}_n(t)\|_{L^p(\Omega)}. \end{aligned}$$

358 Hence, bringing together (25) and (26), we obtain

$$359 \quad (27) \quad \frac{d}{dt} \|\check{\xi}_n(t)\|_{L^p(\Omega)}^p \leq 2pC_2 \|\check{\xi}_n(t)\|_{L^p(\Omega)}^p + 2pC' \tau \|\check{\xi}_n(t)\|_{L^p(\Omega)}^{p-1}.$$

360 Arrived at this stage, we proceed in the same way using the Gronwall's lemma as in the proof of
 361 Theorem 4.1, to get

$$362 \quad (28) \quad \sup_{t \in [0, T]} \|\check{\xi}_n(t)\|_{L^p(\Omega)} \leq \left(\|g_n^0 - g_n\|_{L^p(\Omega)} + 2C' T \tau \right) \exp\{2C_2 T\}.$$

363 Then,

$$364 \quad (29) \quad \|\check{u}_n - u_n\|_{C(0, T; L^p(\Omega))} \leq C \|g_n^0 - g_n\|_{L^p(\Omega)} + C'' \tau.$$

365 Using the triangle inequality and (7) in Theorem 4.1, we get

$$366 \quad (30) \quad \begin{aligned} \|\check{u}_n - u\|_{C(0, T; L^p(\Omega))} & \leq \|\check{u}_n - u_n\|_{C(0, T; L^p(\Omega))} + \|u_n - u\|_{C(0, T; L^p(\Omega))} \\ & \leq C'' \tau + C \left(\|g_n^0 - g_n\|_{L^p(\Omega)} + \|g - g_n\|_{L^p(\Omega)} + \|K - K_n\|_{L^p(\Omega^2)} \right). \end{aligned}$$

367
 368

□

369 **5.2. Backward Euler discretization.** Our result in Theorem 5.1 also holds when we deal with the
 370 backward Euler discretization

$$371 \quad (\mathcal{P}_{n,\tau}^b) \quad \begin{cases} \frac{u_n^h(x) - u_n^{h-1}(x)}{\tau_{h-1}} = -\Delta_p^{K_n}(u_n^h(x)), & x \in \Omega, h \in [N], \\ u^0(x) = g_n^0(x), & x \in \Omega, \end{cases}$$

372 which can also be rewritten as the implicit update

$$373 \quad \begin{cases} u_n^h(x) = J_{\tau_{h-1}\Delta_p^{K_n}}(u_n^{h-1})(x), & x \in \Omega, h \in [N], \\ u^0(x) = g_n^0(x), & x \in \Omega, \end{cases}$$

374 and the resolvent $J_{\tau_{h-1}\Delta_p^{K_n}} := (\mathbf{I} + \tau_{h-1}\Delta_p^{K_n})^{-1}$ is a single-valued non-expansive operator on $L^p(\Omega)$ since
 375 $\Delta_p^{K_n}$ is m -accretive [23]. In addition, problem $(\mathcal{P}_{n,\tau}^b)$ is well-posed as we state now.

376 **LEMMA 5.3.** *Let $g_n^0 \in L^p(\Omega)$. Suppose that $\underline{\tau} := \inf_h \tau_h > 0$ or $\sum_{h=1}^{+\infty} \tau_h^{\max(2,p)} = +\infty$, then the iterates of
 377 $(\mathcal{P}_{n,\tau}^b)$, starting from g_n^0 , have a unique weak accumulation point $u^* \in (\Delta_p^K)^{-1}(0)$. Moreover, if $\underline{\tau} > 0$, then
 378 for $h \geq 1$*

$$379 \quad \|\Delta_p^{K_n}(u_n^h)\|_{L^p(\Omega)} \leq \frac{2\|g_n^0 - u^*\|_{L^p(\Omega)}}{(\underline{\tau}C_p)^{1/\max(p,2)}h^{1/\max(p,2)}}.$$

380
 381 **PROOF :** $\Delta_p^{K_n}$ is accretive on $L^p(\Omega)$ (see the proof of [4, Theorem 6.7]). Moreover, it is well-known that for
 382 $p \in]1, +\infty[$, $L^p(\Omega)$ is a uniformly convex and a uniformly smooth Banach space, whose convexity modulus
 383 verifies

$$384 \quad \delta_{L^p(\Omega)}(\varepsilon) \geq \begin{cases} p^{-1}2^{-p}\varepsilon^p & p \in [2, +\infty[, \\ (p-1)\varepsilon^2/8 & p \in]1, 2]. \end{cases}$$

385 Thus, we are in position to apply [35, Theorem 3] to get uniqueness of the weak accumulation point.

386 Let us turn to the rate. By m -accretiveness $\Delta_p^{K_n}$, $J_{\tau_{h-1}\Delta_p^{K_n}}$ is a single-valued operator on the entire
 387 $L^p(\Omega)$, and verifies for any $v, w \in L^p(\Omega)$ and $\lambda \in [0, 1]$,

$$388 \quad (31) \quad \|J_{\tau_{h-1}\Delta_p^{K_n}}(v) - J_{\tau_{h-1}\Delta_p^{K_n}}(w)\|_{L^p(\Omega)} \leq \|\lambda(v - w) + (1 - \lambda)(J_{\tau_{h-1}\Delta_p^{K_n}}(v) - J_{\tau_{h-1}\Delta_p^{K_n}}(w))\|_{L^p(\Omega)}.$$

389 We now evaluate (31) at $v = u_n^{h-1}$, $w = u^*$ and $\lambda = 1/2$, and combine it with [37, Corollary 2]. This leads
 390 us to consider two possible cases.

391 (a) $p \in]2, +\infty[$: since $u_n^h = J_{\tau_{h-1}\Delta_p^{K_n}}(u_n^{h-1})$ and u^* is a fixed point of $J_{\tau_{h-1}\Delta_p^{K_n}}$, and in view of [37,
 392 Corollary 2, (3.4)], we have

$$393 \quad \begin{aligned} \|u_n^h - u^*\|_{L^p(\Omega)}^p &\leq \left\| \frac{1}{2}(u_n^{h-1} - u^*) + \frac{1}{2}(u_n^h - u^*) \right\|_{L^p(\Omega)}^p \\ 394 &\leq \frac{1}{2}\|u_n^{h-1} - u^*\|_{L^p(\Omega)}^p + \frac{1}{2}\|u_n^h - u^*\|_{L^p(\Omega)}^p - 2^{-p}c_p\|u_n^{h-1} - u_n^h\|_{L^p(\Omega)}^p \\ 395 &\leq \|u_n^{h-1} - u^*\|_{L^p(\Omega)}^p - 2^{-p}c_p\|u_n^h - u_n^{h-1}\|_{L^p(\Omega)}^p, \end{aligned}$$

397 where we used non-expansiveness of $J_{\tau_{h-1}\Delta_p^{K_n}}$ to get the last inequality. $c_p = (1 + \nu_p^{p-1})(1 + \nu_p)^{1-p}$,
 398 where ν_p is the unique solution to $(p-2)\nu^{p-1} + (p-1)\nu^{p-2} = 1$, for $\nu \in]0, 1[$. Summing up these
 399 inequalities and using the fact that

$$400 \quad \|u_n^{h+1} - u_n^h\|_{L^p(\Omega)} \leq \|u_n^h - u_n^{h-1}\|_{L^p(\Omega)}$$

401 again by non-expansiveness of $J_{\tau_{h-1}\Delta_p^{K_n}}$, we arrive at

$$402 \quad \underline{\tau}h\|\Delta_p^{K_n}(u_n^h)\|_{L^p(\Omega)}^p \leq h\|u_n^h - u_n^{h-1}\|_{L^p(\Omega)}^p \leq \sum_{i=1}^h \|u_n^i - u_n^{i-1}\|_{L^p(\Omega)}^p \leq 2^p\|g_n^0 - u^*\|_{L^p(\Omega)}^p/c_p.$$

403 (b) $p \in]1, 2[$: using now [37, Corollary 2, (3.7)] and similar arguments to the first case, we get the
 404 inequality

$$405 \quad \|u_n^h - u^*\|_{L^p(\Omega)}^2 \leq \|u_n^{h-1} - u^*\|_{L^p(\Omega)}^2 - 2^{-2}(p-1)\|u_n^h - u_n^{h-1}\|_{L^p(\Omega)}^2.$$

407 Summing up again we end up with

$$408 \quad \tau h \|\Delta_p^{K_n}(u_n^h)\|_{L^p(\Omega)}^2 \leq h\|u_n^h - u_n^{h-1}\|_{L^p(\Omega)}^2 \leq \sum_{i=1}^h \|u_n^i - u_n^{i-1}\|_{L^p(\Omega)}^2 \leq 4\|g_n^0 - u^*\|_{L^p(\Omega)}^2/(p-1).$$

409 □
 410

411 **REMARK 5.2.** *Observe that the assumption on the initial condition in Lemma 5.3 is weaker than that*
 412 *of Lemma 5.1 for $p \in]1, 2[$. As expected, the stability constraint needed on the time-step sequence is less*
 413 *restrictive than for the explicit/forward discretization.*

414 **REMARK 5.3.** (a) *Observe that the assumption on the initial condition in Lemma 5.3 is weaker than*
 415 *that of Lemma 5.1.*

416 (b) *As expected, the stability constraint needed on the time-step sequence is less restrictive than for the*
 417 *explicit/forward discretization.*

418 (c) *Given that $\left\{\|u_n^{h+1} - u_n^h\|_{L^p(\Omega)}^p\right\}_h$ is a decreasing and summable sequence, one can show that the rate*
 419 $\|\Delta_p^{K_n}(u_n^h)\|_{L^p(\Omega)} = O(h^{-1/\max(p,2)})$ *is in fact $\|\Delta_p^{K_n}(u_n^h)\|_{L^p(\Omega)} = o(h^{-1/\max(p,2)})$.*

420 Equipped with this result, the proof of an analogue to Theorem 5.1 in the implicit case is similar to that
 421 of the explicit case modulo the following change

$$422 \quad \bar{u}_n(x, t) = \sum_{h=1}^N u_n^h(x) \chi_{]t_{h-1}, t_h]}(t).$$

423 **5.3. Relation to Kobayashi type estimates.** Consider the evolution problem

$$424 \quad (\text{CP}) \quad \begin{cases} u_t + A(t)u(t) \ni f(t), \\ u(0) = g. \end{cases}$$

425 A problem of the form (CP) is called an abstract Cauchy problem. The evolution problem (P) we deal with
 426 can be viewed as a particular case of (CP) in its autonomous-homogenous case, i.e. the operator $A(t) \equiv \Delta_p^K$
 427 does not depend on time and $f \equiv 0$.

428 Problem (CP) in the autonomous-homogenous case was studied by Kobayashi in [25], where he con-
 429 structed sequences of approximate solutions which converge in an appropriate sense to a solution to the
 430 differential inclusion. He provided an inequality that estimates the distance between arbitrary points of
 431 two independent sequences generated by the so called proximal iterations, from which, he derived quan-
 432 titative estimates to compare the continuous and discrete trajectories using the backward Euler scheme.
 433 These estimates have similar flavour to ours when $K = K_n$. Later on, these results were generalized to the
 434 non-autonomous case as well as to the case where the trajectories are defined by two differential inclusions
 435 systems (i.e. different operators A); see [2] and references therein for a thorough review. The latter bounds,
 436 expressed in our notation, are provided only in terms of $\|\Delta_p^K(v) - \Delta_p^{K_n}(v)\|_{L^p(\Omega)}$. We go further by ex-
 437 ploiting the properties of our operators to get sharp estimates in terms of the data $\|K - K_n\|_{L^p(\Omega^2)}$. This
 438 is more meaningful in our context where we recall that the goal is to study the fully discretized nonlocal
 439 p -Laplacian problem on graphs.

440 6. Application to graph sequences.

441 **6.1. Networks on simple graphs.** A fully discrete counterpart of (\mathcal{P}) on $\{G_n\}_n$ is then given by

$$442 \quad (\mathcal{P}_n^{s,d}) \quad \begin{cases} \frac{u_i^h - u_i^{h-1}}{\tau_{h-1}} = \frac{1}{n} \sum_{j:(i,j) \in E(G_n)} |u_j^{h-1} - u_i^{h-1}|^{p-2} (u_j^{h-1} - u_i^{h-1}), & (i, h) \in [n] \times [N], \\ u_i(0) = g_i^0, & i \in [n], \end{cases}$$

443 where

$$444 \quad g_i^0 = n \int_{\Omega_i^{(n)}} g_n^0(x) dx$$

445 is the average value of $g_n^0(x)$ on $\Omega_i^{(n)}$.

446 Let us recall that our main goal is to compare the solutions of the discrete and continuous models and
 447 establish some consistency results. Since the two solutions do not live on the same spaces, it is practical to
 448 represent some intermediate model that is the continuous extension of the discrete problem, using the vector
 449 $U^h = (u_1^h, u_2^h, \dots, u_n^h)^T$ whose components uniquely solve the previous system $(\mathcal{P}_n^{s,d})$ (see Lemma 5.1) to
 450 obtain the following piecewise time linear interpolation on $\Omega \times [0, T]$

$$451 \quad (32) \quad \check{u}_n(x, t) = \frac{t_h - t}{\tau_{h-1}} u_i^{h-1} + \frac{t - t_{h-1}}{\tau_{h-1}} u_i^h \quad \text{if } x \in \Omega_i^{(n)}, \quad t \in]t_{h-1}, t_h],$$

452 and the following piecewise constant approximation

$$453 \quad (33) \quad \bar{u}_n(x, t) = \sum_{i=1}^n \sum_{h=1}^N u_i^{h-1} \chi_{]t_{h-1}, t_h]}(t) \chi_{\Omega_i^{(n)}}(x).$$

454 So that $\check{u}_n(x, t)$ uniquely solves the following problem

$$455 \quad (\mathcal{P}_n^s) \quad \begin{cases} \frac{\partial}{\partial t} \check{u}_n(x, t) = -\Delta_p^{K_n^s}(\check{u}_n(x, t)), & (x, t) \in \Omega \times]0, T], \\ \check{u}_n^0(x) = g_n^0(x), & x \in \Omega, \end{cases}$$

456 where

$$457 \quad g_n^0(x) = g_i := n \int_{\Omega_i^{(n)}} g_n(x) dx \quad \text{if } x \in \Omega_i^{(n)}, i \in [n],$$

458 $g_n(\cdot)$ being the initial condition taken in problem (\mathcal{P}_n) and $K_n^s(x, y)$ is the piecewise constant function such
 459 that for $(x, y) \in \Omega_{i_j}^{(n)}$, $(i, j) \in [n]^2$

$$460 \quad \begin{cases} n^2 \int_{\Omega_{i_j}^{(n)}} K(x, y) dx dy & \text{if } \Omega_i^{(n)} \times \Omega_j^{(n)} \cap \overline{\text{supp}(K)} \neq \emptyset, \\ 0 & \text{otherwise.} \end{cases}$$

461 As G_n is a simple graph, $K_n^s(\cdot, \cdot)$ is also a $\{0, 1\}$ -valued mapping.

462 By analogy of what was done in [29], the rate of convergence of the solution of the discrete problem
 463 to the solution of the limiting problem depends on the regularity of the boundary $\text{bd}(\overline{\text{supp}(K)})$ of the
 464 support closure. Following [29], we recall the upper box-counting (or Minkowski-Bouligand) dimension of
 465 $\text{bd}(\overline{\text{supp}(K)})$ as a subset of \mathbb{R}^2 :

$$466 \quad \rho := \dim_B(\text{bd}(\overline{\text{supp}(K)})) = \limsup_{\delta \rightarrow 0} \frac{\log N_\delta(\text{bd}(\overline{\text{supp}(K)}))}{-\log \delta},$$

467 where $N_\delta(\text{bd}(\overline{\text{supp}(K)}))$ is the number of cells of a $(\delta \times \delta)$ -mesh that intersect $\text{bd}(\overline{\text{supp}(K)})$ (see [17]).

468 COROLLARY 6.1. Suppose that $p \in]1, +\infty[$, $g \in L^\infty(\Omega)$, and

469
$$\rho \in [0, 2[.$$

470 Let u and \tilde{u}_n denote the functions corresponding to the solutions of (\mathcal{P}) and (\mathcal{P}_n^s) , respectively.

471 Then for any $\epsilon > 0$ there exists $N(\epsilon) \in \mathbb{N}$ such that for any $n \geq N(\epsilon)$

472 (34)
$$\|u - \tilde{u}_n\|_{C(0,T;L^p(\Omega))} \leq C \left(\|g - g_n\|_{L^p(\Omega)} + n^{-((2-\rho)/p-\epsilon)} \right) + O(\tau),$$

473 where the positive constant C is independent of n .

474 PROOF : By Theorem 5.1, we have

475 (35)
$$\|u - \tilde{u}_n\|_{C(0,T;L^p(\Omega))} \leq C \left(\|g - g_n\|_{L^p(\Omega)} + \|g_n - g_n^0\|_{L^p(\Omega)} + \|K - K_n^s\|_{L^p(\Omega)} \right) + O(\tau).$$

476 Since both (\mathcal{P}_n^s) and $(\mathcal{P}_n^{s,d})$ problems share the same initial data, we have that $\|g_n - g_n^0\|_{L^p(\Omega)} = 0$. It
477 remains to estimate $\|K - K_n^s\|_{L^p(\Omega)}$. To do this, we follow the same proof strategy as in [29, Theorem 4.1]

478 . For that, consider the set of discrete cells $\Omega_{ij}^{(n)}$ overlying the boundary of the support of K

479
$$S(n) = \left\{ (i, j) \in [n]^2 : \Omega_{ij}^{(n)} \cap \text{bd}(\overline{\text{supp}(K)}) \neq \emptyset \right\} \text{ and } C(n) = |S(n)|.$$

480 For any $\epsilon > 0$ and sufficiently large n , we have

481
$$C(n) \leq n^{\rho+\epsilon}.$$

482 It is easy to see that K and K_n^s coincide almost everywhere on cells $\Omega_{ij}^{(n)}$ for which $(i, j) \notin S(n)$. Thus for
483 any $\epsilon > 0$ and all sufficiently large n , we have

484 (36)
$$\|K - K_n^s\|_{L^p(\Omega^2)}^p = \int_{\Omega^2} |K(x, y) - K_n^s(x, y)|^p dx dy \leq C(n)n^{-2} \leq n^{-(2-\rho-\epsilon)}.$$

485 Assembling (35) and (36), the desired result holds. □

486

487 6.2. Networks on weighted graphs.

488 6.2.1. Networks on K/\mathcal{Q}_n . We consider the totally discrete counterpart of (\mathcal{P}) on K/\mathcal{Q}_n

489
$$(\hat{\mathcal{P}}_n^{w,d}) \quad \begin{cases} \frac{u_i^h - u_i^{h-1}}{\tau_{h-1}} = \frac{1}{n} \sum_{j=1}^n (\hat{K}_n)_{ij} |u_j^{h-1} - u_i^{h-1}|^{p-2} (u_j^{h-1} - u_i^{h-1}), & (i, h) \in [n] \times [N], \\ u_i(0) = g_i^0, & i \in [n], \end{cases}$$

490 where \hat{K}_n is defined in (4) and g_i^0 is the average value of $g_n^0(x)$ on $\Omega_i^{(n)}$.

491 Combining the piecewise constant function \tilde{u}_n in (32) with \bar{u}_n in (33), we rewrite $(\hat{\mathcal{P}}_n^{w,d})$ as

492
$$(\hat{\mathcal{P}}_n^w) \quad \begin{cases} \frac{\partial}{\partial t} \tilde{u}_n(x, t) = -\Delta_p^{\hat{K}_n^w}(\bar{u}_n(x, t)), & (x, t) \in \Omega \times]0, T], \\ \tilde{u}_n^0(x) = g_n^0(x), & x \in \Omega, \end{cases}$$

493 where \hat{K}_n^w and g_n^0 are the piecewise constant functions such that

494
$$\hat{K}_n^w(x, y) = (\hat{K}_n)_{ij} \text{ for } (x, y) \in \Omega_i^{(n)} \times \Omega_j^{(n)},$$

495

496
$$g_n^0(x) = g_i \text{ for } x \in \Omega_i^{(n)}, i \in [n].$$

497 As already emphasized in [29, Remark 5.1], it is instructive to note that $(\hat{\mathcal{P}}_n^w)$ can be viewed as the time
498 discretized Galerkin approximation of problem (\mathcal{P}) .

499 COROLLARY 6.2. Suppose that $p \in]1, +\infty[$, $K : \Omega^2 \rightarrow [0, 1]$ is a symmetric measurable function, and
500 $g \in L^\infty(\Omega)$. Let u and \check{u}_n be the solutions of (\mathcal{P}) and $(\hat{\mathcal{P}}_n^w)$, respectively. Then

$$501 \quad (37) \quad \|u - \check{u}_n\|_{C(0,T;L^p(\Omega))} \xrightarrow{n \rightarrow \infty, \tau \rightarrow 0} 0.$$

502 PROOF : This proof strategy was used in [29, Theorem 5.2]. For fixed $(i, j) \in [n]^2$, it is easy to see that
503 $\{\Omega_{ij}^{(n)}\}_n$ is a decreasing sequence, $\bigcap_{n=1}^{\infty} \Omega_{ij}^{(n)} = \{(x, y)\}$, and

$$504 \quad (\hat{K}_n)_{ij} = \frac{1}{|\Omega_{ij}^{(n)}|} \int_{\Omega_{ij}^{(n)}} K_n(x, y) dx dy.$$

505 Then, by the Lebesgue differentiation theorem (see e.g. [32, Theorem 3.4.4]), we have

$$506 \quad \hat{K}_n^w \xrightarrow{n \rightarrow \infty} K,$$

507 almost everywhere on Ω^2 , whence, using the same arguments on \mathbb{R} , we have also that $g_n \xrightarrow{n \rightarrow \infty} g$ almost ev-
508 erywhere on Ω . Thus, combining Theorem 5.1 and statement (ii) in Theorem 4.1, the desired result follows. \square
509

510 To quantify the rate of convergence in (37), we need to add some supplementary assumptions on the
511 kernel K and the initial data g . To do this, we introduce the Lipschitz spaces $\text{Lip}(s, L^p(\Omega^d))$, for $d \in \{1, 2\}$,
512 which contain functions with, roughly speaking, s "derivatives" in $L^p(\Omega^d)$ [13, Ch. 2, Section 9].

513 DEFINITION 6.1. For $F \in L^p(\Omega^d)$, $p \in [1, +\infty]$, we define the (first-order) $L^p(\Omega^d)$ modulus of smoothness
514 by

$$515 \quad (38) \quad \omega(F, h)_p := \sup_{z \in \mathbb{R}^d, |z| < h} \left(\int_{\mathbf{x}, \mathbf{x}+z \in \Omega^d} |F(\mathbf{x}+z) - F(\mathbf{x})|^p d\mathbf{x} \right)^{1/p}.$$

516 The Lipschitz spaces $\text{Lip}(s, L^p(\Omega^d))$ consist of all functions F for which

$$517 \quad |F|_{\text{Lip}(s, L^p(\Omega^d))} := \sup_{h > 0} h^{-s} \omega(F, h)_p < +\infty.$$

518 We restrict ourselves to values $s \in]0, 1]$ as for $s > 1$, only constant functions are in $\text{Lip}(s, L^p(\Omega^d))$. It is easy
519 to see that $|F|_{\text{Lip}(s, L^p(\Omega^d))}$ is a semi-norm. $\text{Lip}(s, L^p(\Omega^d))$ is endowed with the norm

$$520 \quad \|F\|_{\text{Lip}(s, L^p(\Omega^2))} := \|F\|_{L^p(\Omega^2)} + |F|_{\text{Lip}(s, L^p(\Omega^d))}.$$

521 The space $\text{Lip}(s, L^p(\Omega^2))$ is the Besov space $\mathbf{B}_{p, \infty}^s$ [13, Ch. 2, Section 10] which are very popular in approx-
522 imation theory. In particular, $\text{Lip}(1, L^1(\Omega^d))$ contains the space $\text{BV}(\Omega^d)$ of functions of bounded variation
523 on Ω^d , i.e. the set of functions $F \in L^1(\Omega^d)$ such that their variation is finite:

$$524 \quad V_{\Omega^2}(F) := \sup_{h > 0} h^{-1} \sum_{i=1}^d \int_{\Omega^d} |F(\mathbf{x} + h e_i) - F(\mathbf{x})| d\mathbf{x} < +\infty$$

525 where $e_i, i \in \{1, d\}$ are the coordinate vectors in \mathbb{R}^d ; see [13, Ch. 2, Lemma 9.2]. Thus Lipschitz spaces are
526 rich enough to contain functions with both discontinuities and fractal structure.

527 Let us define the piecewise constant approximation of a function $F \in L^p(\Omega^2)$ (a similar reasoning holds
528 on Ω),

$$529 \quad \hat{F}_n(x, y) := \frac{1}{|\Omega_{ij}^{(n)}|} \sum_{ij} \left(\int_{\Omega^2} F(x', y') \chi_{\Omega_{ij}^{(n)}}(x', y') dx' dy' \right) \chi_{\Omega_{ij}^{(n)}}(x, y),$$

530 where $\chi_{\Omega_{ij}^{(n)}}$ is the characteristic function of $\Omega_{ij}^{(n)}$. Clearly, \hat{F}_n is nothing but the projection $\mathbf{P}_{V_{n^2}}(F)$ of F
531 on the n^2 -dimensional subspace V_{n^2} of $L^p(\Omega^2)$ defined as $V_{n^2} = \text{Span} \left\{ \chi_{\Omega_{ij}^{(n)}} : (i, j) \in [n]^2 \right\}$.

532 LEMMA 6.1. *There exists a constant C such that for all $F \in \text{Lip}(s, L^p(\Omega^2))$, $s \in]0, 1]$, $p \in [1, +\infty]$,*

$$533 \quad (39) \quad \|F - \hat{F}_n\|_{L^p(\Omega^2)} \leq C \frac{|F|_{\text{Lip}(s, L^p(\Omega^2))}}{n^s}.$$

534 *In particular, if $F \in \text{BV}(\Omega^2) \cap L^\infty(\Omega^2)$, then*

$$535 \quad (40) \quad \|F - \hat{F}_n\|_{L^p(\Omega^2)} \leq \frac{\left(C(2\|F\|_{L^\infty(\Omega^2)})^{p-1} V_{\Omega^2}(F)\right)^{1/p}}{n^{1/p}}.$$

536

537 Similar bounds hold for g .

538 PROOF : Using the general bound [13, Ch. 7, Theorem 7.3] for the error in spline approximation, and in
539 view of Definition 6.1, we have

$$540 \quad \|F - \hat{F}_n\|_{L^p(\Omega^2)} \leq C\omega(F, 1/n)_p = Cn^{-s}(n^s\omega(F, 1/n)_p) \leq Cn^{-s}|F|_{\text{Lip}(s, L^p(\Omega^2))}.$$

541 As for (40), we know that $\text{BV}(\Omega^2) \subset \text{Lip}(1, L^1(\Omega^2))$. Thus, combining Lemma C.1, (39) and [13, Ch. 2,
542 Lemma 9.2], we get

$$543 \quad \|F - \hat{F}_n\|_{L^p(\Omega^2)} \leq \|F - \hat{F}_n\|_{L^\infty(\Omega^2)}^{1-\frac{1}{p}} \|F - \hat{F}_n\|_{L^1(\Omega^2)}^{\frac{1}{p}} \\ 544 \quad \leq (2\|F\|_{L^\infty(\Omega^2)})^{1-\frac{1}{p}} (CV_{\Omega^2}(F))^{1/p} n^{-1/p}.$$

546

□

547 The second claim (40) can also be proved using [28, Lemma 3.2(3)].

548

549 We are now in position to state the following error bound.

550 COROLLARY 6.3. *Suppose that $p \in]1, +\infty[$, $K : \Omega^2 \rightarrow [0, 1]$ is a symmetric and measurable function in
551 $\text{Lip}(s, L^p(\Omega^2))$, and $g \in \text{Lip}(s, L^p(\Omega)) \cap L^\infty(\Omega^2)$, $s \in]0, 1]$. Let u and \check{u}_n be the solutions of (\mathcal{P}) and $(\hat{\mathcal{P}}_n^w)$
552 respectively. Then*

$$553 \quad (41) \quad \|u - \check{u}_n\|_{C(0, T; L^p(\Omega))} \leq O(n^{-s}) + O(\tau).$$

554 *If $\text{Lip}(s, L^p(\Omega^2))$ is replaced with $\text{BV}(\Omega^2)$, then the rate becomes*

$$555 \quad (42) \quad \|u - \check{u}_n\|_{C(0, T; L^p(\Omega))} \leq O(n^{-1/p}) + O(\tau).$$

556

557 PROOF : By Theorem 5.1, we have

$$558 \quad \|u - \check{u}_n\|_{C(0, T; L^p(\Omega))} \leq C \left(\|g - g_n\|_{L^p(\Omega)} + \|g_n - g_n^0\|_{L^p(\Omega)} + \|K - \hat{K}_n^w\|_{L^p(\Omega)} \right) + O(\tau).$$

559 Since the initial conditions for both $(\hat{\mathcal{P}}_n^{w,d})$ and $(\hat{\mathcal{P}}_n^w)$ stem from the same initial data, we have that
560 $\|g_n - g_n^0\|_{L^p(\Omega)} = 0$. The claimed rates then follow from Lemma 6.1 since $\hat{K}_n^w = \mathbf{P}_{V_n^2}(K)$ and $g_n = \mathbf{P}_{V_n}(g)$. □
561

562 **6.2.2. The limit as $p \rightarrow \infty$.** Let us consider the numerical fully discrete approximation of the prob-
563 lem (\mathcal{P}) using the function \hat{K}_n defined in (4)

$$564 \quad (43) \quad \begin{cases} \frac{U_{i,h}^p - U_{i,h-1}^p}{\tau_{h-1}} = \frac{1}{n} \sum_{j=1}^n (\hat{K}_n)_{ij} |U_{j,h-1}^p - U_{i,h-1}^p|^{p-2} (U_{j,h-1}^p - U_{i,h-1}^p), & (i, h) \in [n] \times [N], \\ U_{i,0}^p = g_i^0, & i \in [n], \end{cases}$$

565 where the vector $U^p \in \mathbb{R}^{nN}$. This problem is associated to the energy functional

$$566 \quad F_p(V) = \frac{1}{2pn^2} \sum_{i=1}^n \sum_{j=1}^n (\hat{K}_n)_{ij} |V_j - V_i|^p,$$

567 in the Euclidean space $H := \mathbb{R}^n$.

568 As before, we consider the linear interpolation of U^p as follows

$$569 \quad (44) \quad \mathbb{R}^n \ni \check{U}^p(t) = \frac{t_h - t}{\tau_{h-1}} U_{h-1}^p + \frac{t - t_{h-1}}{\tau_{h-1}} U_h^p, \quad t \in]t_{h-1}, t_h],$$

570 and a piecewise constant approximation

$$571 \quad (45) \quad \mathbb{R}^n \ni \bar{U}^p(t) = U_h^p, \quad t \in]t_{h-1}, t_h].$$

572 Consequently, $\check{U}^p(\cdot)$ obeys the following evolution equation

$$573 \quad (46) \quad \begin{cases} \frac{d\check{U}^p(t)}{dt} = \frac{1}{n} \sum_{j=1}^n (\hat{K}_n)_{ij} |\bar{U}_j^p(t) - \bar{U}_i^p(t)|^{p-2} (\bar{U}_j^p(t) - \bar{U}_i^p(t)), & (i, t) \in [n] \times]0, T], \\ U_i^p(0) = g_i^0, & i \in [n]. \end{cases}$$

574 Now we define

$$575 \quad (47) \quad \begin{cases} \frac{dU^p(t)}{dt} = \frac{1}{n} \sum_{j=1}^n (K_n)_{ij} |U_j^p(t) - U_i^p(t)|^{p-2} (U_j^p(t) - U_i^p(t)), & (i, t) \in [n] \times]0, T], \\ U_i^p(0) = g_i^0, & i \in [n]. \end{cases}$$

576 To avoid triviality, we suppose that $\text{supp}(\hat{K}_n) \neq \emptyset$, and define the non-empty compact convex set

$$577 \quad S_\infty = \left\{ v \in \mathbb{R}^{nN} : |v_j - v_i| \leq 1, \quad \text{for } (i, j) \in \text{supp}(\hat{K}_n) \right\},$$

578 where the subscript ∞ will be made clear shortly. Indeed, taking the limit as $p \rightarrow \infty$ of F_p , one clearly sees
579 that this limit is ι_{S_∞} , where the latter is the indicator function of S_∞ , i.e.

$$580 \quad \iota_{S_\infty}(v) = \begin{cases} 0 & \text{if } v \in S_\infty, \\ +\infty & \text{otherwise.} \end{cases}$$

581 Then, the nonlocal time continuous limit problem can be written as

$$582 \quad (\mathcal{P}^\infty) \quad \begin{cases} \frac{dU^\infty}{dt} + N_{S_\infty}(U^\infty(t)) \ni 0, & t \in]0, T], \\ U_i^\infty(0) = g_i^0, & i \in [n], \end{cases}$$

583 where N_{S_∞} denotes the normal cone of S_∞ , defined by

$$584 \quad N_{S_\infty}(v) = \begin{cases} \{ \eta \in H : \langle \eta, w - v \rangle \leq 0, \forall w \in H \} & \text{if } v \in S_\infty, \\ \emptyset & \text{otherwise,} \end{cases}$$

585 where $\langle \cdot, \cdot \rangle$ denotes the inner product on the Hilbert space H .

586 **THEOREM 6.1.** *Suppose that $\text{supp}(\hat{K}_n) \neq \emptyset$ and $g^0 \in S_\infty$. Let \check{U}^p be the solution of (43). If U^∞ is the
587 unique solution to (\mathcal{P}^∞) , then*

$$588 \quad (48) \quad \lim_{p \rightarrow \infty} \limsup_{\tau \rightarrow 0} \sup_{t \in [0, T]} |\check{U}^p(t) - U^\infty(t)| = 0,$$

589 where $\tau = \max_{h \in [N]} \tau_h$ is the maximal size of intervals in the partition of $[0, T]$.

590 REMARK 6.1. Before carrying out the proof of Theorem 6.1, note that one cannot interchange the order
 591 of limits; the limit as $\tau \rightarrow 0$ must be taken before the limit as $p \rightarrow \infty$. The reason will be clarified in the
 592 proof.

593 PROOF : Using the triangle inequality, we have

$$594 \quad |\check{U}^p(t) - U^\infty(t)| \leq |\check{U}^p(t) - U^p(t)| + |U^p(t) - U^\infty(t)|.$$

595 First, proceeding exactly as in the proof of Theorem 5.1, and more precisely inequality (29), we get

$$596 \quad (49) \quad |\check{U}^p(t) - U^p(t)| \leq C'\tau$$

597 for $C' \geq 0$. Since the constant C' in (49) depends on p , we first take the limit as $\tau \rightarrow 0$, to get

$$598 \quad (50) \quad \lim_{\tau \rightarrow 0} \sup_{t \in [0, T]} |\check{U}^p(t) - U^p(t)| = 0$$

599 Now, arguing as in [33, Theorem 3.2] (which in turn relies on [10, Theorem 3.1]), we have additionally that

$$600 \quad (51) \quad \lim_{p \rightarrow \infty} \sup_{t \in [0, T]} |U^p(t) - U^\infty(t)| = 0.$$

601 Hence, the combination of (50) and (51) yields (48). □

602

603 REMARK 6.2. Note that we get the same result when dealing with the implicit Euler scheme, following
 604 the changes mentioned in Section 5.2.

605 **6.2.3. Networks on $\mathbb{G}(X_n, K)$.** The analysis of the problem (\mathcal{P}) on $\mathbb{G}(X_n, K)$ remains the same
 606 modulo the definition of the piecewise constant approximation

$$607 \quad \check{K}_n^w(x, y) = (\check{K}_n)_{ij} \quad \text{for } (x, y) \in \Omega_{ij}^{(n)},$$

608 where we recall \check{K}_n from (5). The fully discrete counterpart of (\mathcal{P}) on $\mathbb{G}(X_n, K)$ is given by

$$609 \quad (\check{\mathcal{P}}_n^{w,d}) \quad \begin{cases} \frac{u_i^h - u_i^{h-1}}{\tau} = \frac{1}{n} \sum_{j=1}^n (\check{K}_n)_{ij} |u_i^h - u_i^{h-1}|^{p-2} (u_j^{h-1} - u_i^{h-1}), & (i, h) \in [n] \times [N], \\ u_i(0) = g_i^0, & i \in [n]. \end{cases}$$

610 It is worth mentioning that $(\check{\mathcal{P}}_n^{w,d})$ is the time discretized approximation of the problem (\mathcal{P}) using the
 611 collocation method. Roughly speaking, it is about the projection of (\mathcal{P}) on X_n (see (5)) via the interpolation
 612 operator $P_n : L^\infty(\Omega) \rightarrow X_n$ which to each $u(t_h, \cdot) \in L^\infty(\Omega)$ associates the unique function $f(t_h, \cdot)$ such that
 613 for all $i \in [n]$, $u(t_h, \frac{i}{n}) = f(t_h, \frac{i}{n})$. See [34] for more details.

614 We assume further that the kernel K is almost everywhere continuous on Ω^2 . By construction of \check{K}_n^w
 615 (see (5)),

$$616 \quad \check{K}_n^w(x, y) \rightarrow K(x, y), \quad \text{as } n \rightarrow \infty,$$

617 at every point of continuity of K , i.e., almost everywhere. Thus, using the Sheffe-Riesz theorem, we have

$$618 \quad \|K - \check{K}_n^w\|_{L^p(\Omega^2)} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

619 Thereby, the proof of Corollary 6.3 applies to the situation at hand. Hence, we have the following result.

620 COROLLARY 6.4. Suppose that $p \in]1, +\infty[$, $K : \Omega^2 \rightarrow [0, 1]$ is a symmetric measurable function, which is
 621 continuous almost everywhere on Ω^2 , and $g \in L^\infty(\Omega)$. Let u be the solution of (\mathcal{P}) , and \check{u}_n be the piecewise
 622 constant extension as in (32) using the sequence in $(\check{\mathcal{P}}_n^{w,d})$. Then

$$623 \quad \|u - \check{u}_n\|_{C(0, T; L^p(\Omega))} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

624 REMARK 6.3. *The result of Theorem 6.1 remains the same for this graph model taking the kernel $(\check{K}_n)_{ij}$*
 625 *instead of $(\hat{K}_n)_{ij}$.*

626 **Appendix A. Proof of Theorem 3.1.**

627 As stated above, the proof follows the lines of that of [4, Theorem 6.7]. It relies on arguments from
 628 nonlinear semigroup theory (and in particular resolvents of accretive operators in Banach spaces). To apply
 629 the same arguments as for [4, Theorem 6.7], we need the following two lemmas that extend [4, Lemmas 6.5
 630 and 6.6] to the case of a symmetric, nonnegative and bounded kernel K .

631 LEMMA A.1. *For every $u, v \in L^p(\Omega)$,*

$$\begin{aligned} & - \int_{\Omega} \int_{\Omega} K(x, y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) dy v(x) dx \\ 632 & = \frac{1}{2} \int_{\Omega} \int_{\Omega} K(x, y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) (v(y) - v(x)) dy dx. \end{aligned}$$

633

634 From this lemma the following monotonicity result can be deduced.

635 LEMMA A.2. *Let $T : \mathbb{R} \rightarrow \mathbb{R}$ be a nondecreasing function. Then*

636 *(i) For every $u, v \in L^p(\Omega)$ such that $T(u - v) \in L^p(\Omega)$, we have*

$$\begin{aligned} & \int_{\Omega} (\Delta_p^K u(x) - \Delta_p^K v(x)) T(u(x) - v(x)) dx \\ 637 \quad (52) & = \frac{1}{2} \int_{\Omega} \int_{\Omega} K(x, y) (T(u(y) - v(y)) - T(u(x) - v(x))) \\ & \quad \times \left(|u(y) - u(x)|^{p-2} (u(y) - u(x)) - |v(y) - v(x)|^{p-2} (v(y) - v(x)) \right) dy dx. \end{aligned}$$

638 *(ii) Moreover, if T is bounded (52) holds for every $u, v \in \text{dom}(\Delta_p^K)$.*

639 **A.1. Proof of Lemma A.1.** PROOF : Let Ω' be a bounded subset of \mathbb{R} and let $\Gamma \subset \mathbb{R} \setminus \text{int}(\Omega')$.

640 For $\alpha : (\Omega' \cup \Gamma) \times (\Omega' \cup \Gamma) \rightarrow \mathbb{R}$, $u : \Omega' \cup \Gamma \rightarrow \mathbb{R}$, and $f : (\Omega' \cup \Gamma) \times (\Omega' \cup \Gamma) \rightarrow \mathbb{R}$. We define as in [21]

641 the following generalized nonlocal operators

642 (a) **Generalized gradient**

$$643 \quad \mathcal{G}(u)(x, y) := (u(y) - u(x))\alpha(x, y), \quad x, y \in \Omega' \cup \Gamma,$$

644 (b) **Generalized nonlocal divergence**

$$645 \quad \mathcal{D}(f)(x, y) := \int_{\Omega' \cup \Gamma} (f(x, y)\alpha(x, y) - f(y, x)\alpha(y, x)) dy, \quad x \in \Omega',$$

646 (c) **Generalized normal component**

$$647 \quad \mathcal{N}(f)(x, y) := - \int_{\Omega' \cup \Gamma} (f(x, y)\alpha(x, y) - f(y, x)\alpha(y, x)) dy, \quad x \in \Gamma.$$

648 With the above notation in place, the authors in [21] prove that for $v : \Omega' \cup \Gamma \rightarrow \mathbb{R}$ and $s : \Omega' \cup \Gamma \times \Omega' \cup \Gamma \rightarrow \mathbb{R}$,
 649 the following identity holds

$$650 \quad (53) \quad \int_{\Omega'} v \mathcal{D}(s) dx + \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} s \mathcal{G}(v) dy dx = \int_{\Gamma} v \mathcal{N}(s) dx.$$

651 Let $\mu : (\Omega' \cup \Gamma) \times (\Omega' \cup \Gamma) \rightarrow \mathbb{R}$ be given by

$$652 \quad \mu(x, y) := |\alpha(x, y)|^p.$$

653 In our particular case μ is the kernel $K(\cdot, \cdot)$, so that we suppose that α is symmetric. Hence, the following
 654 identity

$$655 \quad \mathcal{D}(|\mathcal{G}(u)|^{p-2}\mathcal{G}(u)) = \mathcal{L}_p u := 2 \int_{\Omega' \cup \Gamma} |u(y) - u(x)|^{p-2}(u(y) - u(x))\mu(x, y)dy$$

656 was also shown in [21, (5.3)] for $p = 2$. The general case was proved in [22], that is

$$657 \quad (54) \quad \mathcal{L}_p u = \mathcal{D}(|\mathcal{G}(u)|^{p-2}\mathcal{G}(u)).$$

658 The equality holds whenever both sides are finite.

659 Applying (53) with $s(x, y) = |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)(x, y)$ and using the identity (54), we obtain

$$660 \quad \int_{\Omega'} \mathcal{L}_p(u)v dx + \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} (|\mathcal{G}(u)|^{p-2}\mathcal{G}(u)) \cdot \mathcal{G}(v) dx dy = \int_{\Gamma} \mathcal{N}(|\mathcal{G}(u)|^{p-2}\mathcal{G}(u))v dx.$$

661 Hence

$$\begin{aligned} \int_{\Omega'} \mathcal{L}_p v dx &= - \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} (|\mathcal{G}(u)|^{p-2}\mathcal{G}(u))\mathcal{G}(v) dx dy + \int_{\Gamma} v \mathcal{N}(|\mathcal{G}(u)|^{p-2} \\ &= - \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} (|\mathcal{G}(u)|^{p-2}\mathcal{G}(u))\mathcal{G}(v) dx dy \\ &+ \int_{\Gamma} \left(- \int_{\Omega' \cup \Gamma} |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)(x, y)\alpha(x, y) - |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)(y, x)\alpha(y, x) dy \right) v dx \\ 662 \quad &= - \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)\mathcal{G}(v) dx dy \\ &- \int_{\Gamma} \int_{\Omega' \cup \Gamma} \alpha(x, y) \left(|\mathcal{G}(u)|^{p-2}\mathcal{G}(u)(x, y) - |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)(y, x) \right) dy v dx \\ &= - \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)\mathcal{G}(v) dx dy - \int_{\Gamma} \mathcal{L}_p(u)v dx. \end{aligned}$$

663 Thus

$$664 \quad (55) \quad \int_{\Omega' \cup \Gamma} \mathcal{L}_p(u)v dx = - \int_{\Omega' \cup \Gamma} \int_{\Omega' \cup \Gamma} |\mathcal{G}(u)|^{p-2}\mathcal{G}(u)\mathcal{G}(v) dx dy.$$

665 Replacing \mathcal{G} with its form in (55) and taking $\Omega = \Omega' \cup \Gamma$ as this nonlocal integration formula does not
 666 contain any boundary terms, so that, the values of u could be nonzero on the domain Γ without affecting
 667 the formula, we get the desired result. \square

668

669 **A.2. Proof of Lemma A.2. PROOF :**

670 (i) We have

$$\begin{aligned} 671 \quad & \int_{\Omega} (\Delta_p^K u(x) - \Delta_p^K v(x))T(u(x) - v(x))dx \\ 672 \quad &= \int_{\Omega} \left(- \int_{\Omega} K(x, y)|u(y) - u(x)|^{p-2}(u(y) - u(x))dy \right) T(u(x) - v(x))dx \\ 673 \quad &+ \int_{\Omega} \left(\int_{\Omega} K(x, y)|v(y) - v(x)|^{p-2}(v(y) - v(x))dy \right) T(u(x) - v(x))dx \\ 674 \quad &= - \int_{\Omega} \int_{\Omega} K(x, y)(|u(y) - u(x)|^{p-2}(u(y) - u(x)) - \\ 675 \quad &|v(y) - v(x)|^{p-2}(v(y) - v(x)))dy T(u(x) - v(x))dx \\ 676 \quad &= - \int_{\Omega} \int_{\Omega} K(x, y)|u(y) - u(x)|^{p-2}(u(y) - u(x))dy T(u(x) - v(x))dx - \end{aligned}$$

$$\begin{aligned}
& - \int_{\Omega} \int_{\Omega} K(x, y) |v(y) - v(x)|^{p-2} (v(y) - v(x)) dy T(u(x) - v(x)) dx \\
& = \frac{1}{2} \int_{\Omega} \int_{\Omega} K(x, y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) (T(u(y) - v(y)) - T(u(x) - v(x))) dx dy \\
& - \frac{1}{2} \int_{\Omega} \int_{\Omega} K(x, y) |v(y) - v(x)|^{p-2} (v(y) - v(x)) (T(u(y) - v(y)) - T(u(x) - v(x))) dx dy \\
& = -\frac{1}{2} \int_{\Omega} \int_{\Omega} K(x, y) (|u(y) - u(x)|^{p-2} - |v(y) - v(x)|^{p-2}) (v(y) - v(x)) \\
& \times (T(u(y) - v(y)) - T(u(x) - v(x))) dx dy.
\end{aligned}$$

(ii) If T is bounded, we have

$$\forall u, v \in \text{dom}(\Delta_p^K), \quad T(u - v) \in L^p(\Omega).$$

□

Appendix B. Mean value theorem for continuous functions. The following lemma states a generalization of the Lagrange mean value theorem retaining only the continuity assumption, but weakening the differentiability hypothesis.

LEMMA B.1. *Suppose that the real-valued function f is continuous on $[a, b]$, where $a < b$, both a and b being finite. If the right and left-derivatives f'_+ and f'_- exist as extended-valued functions on $]a, b[$, then there exists $c \in]a, b[$ such that either*

$$f'_+(c) \leq \frac{f(b) - f(a)}{b - a} \leq f'_-(c)$$

or

$$f'_-(c) \leq \frac{f(b) - f(a)}{b - a} \leq f'_+(c).$$

If moreover f'_+ and f'_- coincide on $]a, b[$, then f is differentiable at c and

$$f(b) - f(a) = f'(c)(b - a).$$

PROOF : From [14, p. 115] (see also [38]), we have under the sole continuity assumption of f on $[a, b]$ that either

$$\frac{f(c+h) - f(c)}{h} \leq \frac{f(b) - f(a)}{b - a} \leq \frac{f(c) - f(c-d)}{d}$$

or

$$\frac{f(c) - f(c-d)}{d} \leq \frac{f(b) - f(a)}{b - a} \leq \frac{f(c+h) - f(c)}{h},$$

for all $h > 0$ and $d > 0$ such that $(c+h, c-d) \in]a, b[$. Passing to the limit as $h \rightarrow 0^+$ and $d \rightarrow 0^+$ (the limits exist in $[-\infty, +\infty]$ by assumption), we get our inequalities. When f'_+ and f'_- coincide on $]a, b[$, and in particular at c , the inequalities become an equality $f'_+(c) = f'_-(c) = \frac{f(b) - f(a)}{b - a}$, and the derivative at c is finite, whence differentiability follows. □

Let us apply this result to $f : t \in \mathbb{R} \mapsto |t|^{p-2}t$, $p > 1$. f is a continuous² monotonically increasing and odd function on \mathbb{R} . It is moreover everywhere differentiable for $p \geq 2$, and for $p \in]1, 2[$ it is differentiable except at 0, where $f'_+(0) = f'_-(0) = +\infty$. For all $c \neq 0$, we have $f'(c) = (p-1)|c|^{p-2}$. Thus applying Lemma B.1, we get the following corollary.

COROLLARY B.1. *Let $a < b$, both a and b being finite. Then, for any $p > 1$, there exists $c \in]a, b[\setminus \{0\}$ such that*

$$|b|^{p-2}b - |a|^{p-2}a = (p-1)|c|^{p-2}(b-a).$$

²Observe that f is not even continuous at 0 when $p = 1$, and thus Lemma B.1 cannot be applied when $0 \in [a, b]$.

715 **Appendix C. On L^p spaces inclusion.** Since Ω has finite Lebesgue measure, we have the classical
 716 inclusion $L^q(\Omega) \subset L^p(\Omega)$ for $1 \leq p \leq q < +\infty$. More precisely

$$717 \quad \|f\|_{L^p(\Omega)} \leq |\Omega|^{1/p-1/q} \|f\|_{L^q(\Omega)} = \|f\|_{L^q(\Omega)} \leq \|f\|_{L^\infty(\Omega)},$$

718 since $|\Omega| = 1$. We also have the following useful (reverse) bound whose proof is based on Hölder inequality.

719 **LEMMA C.1.** *For any $1 \leq q < p < +\infty$ we have*

$$720 \quad \|f\|_{L^p(\Omega)} \leq \|f\|_{L^\infty(\Omega)}^{1-q/p} \|f\|_{L^q(\Omega)}^{q/p}.$$

721 *In particular, for $p > 1$*

$$722 \quad \|f\|_{L^p(\Omega)} \leq \|f\|_{L^\infty(\Omega)}^{1-1/p} \|f\|_{L^1(\Omega)}^{1/p}.$$

723

724

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