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Remarks on bounded solutions of a semilinear dissipative hyperbolic equation

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Abstract. Global estimates for solutions of a hyperbolic equation with a nonlinear dissipative term of polynomial or arbitrary growth are proved. Moreover, a global estimate of Hölder constant for a solution is derived.

Keywords: A priori estimate, semilinear hyperbolic equation, bounded solution.

Classification: 35B45, 35B30, 35L20

Introduction. A. Haraux in [1] proved the estimate $E(t) \leq c(\|f\|_\infty^4 + 1)$ of the energy for the equation

$$(1) \quad u_{tt} + Lu + g(u_t) = f$$

for arbitrary growth of the function g and confronted it with better estimate $E(t) \leq c(\|f\|_\infty^2 + 1)$ in the case of polynomial growth of g .

The first remark is devoted to a connection between these two estimates, whose slightly different proofs are given here. The second remark gives the global estimate of the difference of two solutions, that implies continuous dependence of a solution u on f and initial data and a global estimate of Hölder constant of u .

Assumptions and results. Let us recall some assumptions given in [1] and [2].

Assumptions on L . Let Ω be a bounded domain in R^n , a Hilbert space V be densely and continuously imbedded in $L^2(\Omega)$ and let $L : V \rightarrow L^2(\Omega)$ be a linear symmetric positive operator. Denote $\langle u, v \rangle$ the duality between V and V' , $\|u\| = \langle Lu, u \rangle^{1/2}$ the norm in V and (u, v) the inner product in $L^2(\Omega)$. Let V be continuously imbedded into $L^s(\Omega)$:

$$(2) \quad |u|_s \leq c_0 \|u\|, u \in V, |u|_2 \leq c_0 |u|_s, u \in L^s(\Omega)$$

where $|u|_s$ is the norm of u in $L^s(\Omega)$, $s \leq \gamma + 1$ (γ is defined in the embedding theorem).

Assumptions on g . Let $g(y)$ be a continuous non-decreasing function on R satisfying the following

$$(3) \quad g(0) = 0, \text{ there exist } \eta > 0, C_1 : g(y)y \geq \eta|y|^{p+1} - c_1|y|, \quad y \in R,$$

for some $p \in [1, \gamma]$

- (4) there exist $C_3, C_4 : \|g(v)\|_{V'} \leq c_3 + c_4(g(v), v) \quad v \in V$
 (6) there exist $c_2, \eta > 0, p \in [1, \gamma]$ such that

$$\eta|y_1 - y_2|^{p-1} \leq \frac{g(y_1) - g(y_2)}{y_1 - y_2} \leq c_2(1 + [g(y_1)y_1 + g(y_2)y_2]^{\frac{\gamma-1}{\gamma}})$$

 hold for every $y_1, y_2 \in R, y_1 \neq y_2$.

Remark 1. The polynomial growth of g.i.e.

- (4') $|g(y)| \leq c_5(|y|^q + 1), y \in R$, for some $q \leq \gamma$,
 gives $|g(y)|^{\frac{q+1}{q}} = |g(y)| \cdot |g(y)|^{\frac{1}{q}} \leq c_5^{\frac{1}{q}}(g(y)y + |g(y)|)$
 which implies $|g(y)|^{\frac{q+1}{q}} \leq 2c_5g(y)y + c_6$,

where c_6 depends on c_5 and q only. Hence

$$|\langle g(v), u \rangle| \leq |g(v)|_{\frac{q+1}{q}} \|u\|_{q+1} \leq (2C_5(g(v), v) + C_6\mu(\Omega))^{\frac{q}{q+1}} \cdot \|u\|,$$

$u \in V, v \in L^{q+1}(\Omega)$

and (4) holds for arbitrary c_4 and $c_3 = \frac{(2qc_5)^q}{(q+1)^{q+1}} c_4^{-q} + c_6\mu(\Omega)$.

Assumptions on $f(t, x)$.

- (5) $f \in L^1_{loc}(R^+, L^2(\Omega)), \sup_{t \geq 0} \int_t^{t+1} |f(s, \cdot)|_{\frac{p+1}{p}}^{\frac{p+1}{p}} ds \equiv H_p^{\frac{p+1}{p}} < +\infty$.

The existence, uniqueness and regularity of the initial value problem associated to the equation (1) is known (see e.g. [3], [4]). Let us remind some properties of the solution $u(t, x)$:

- (7) $u \in W^{2,\infty}_{loc}(R^+, L^2(\Omega)) \cap W^{1,\infty}_{loc}(R^+, V)$
 (8) $g(u_t)u_t \in L^1_{loc}(R^+, L^1(\Omega))$
 (9) $\sup_{t \geq 0} \int_t^{t+1} (g(u_t), u_t) ds \leq \sup_{t \geq 0} E_0(t) + \sqrt{2} \sup_{t \geq 0} \sqrt{E_0(t)} H_1$,

$$\text{where } E_0(t) = \frac{1}{2} (\|u(t, \cdot)\|^2 + |u_t(t, \cdot)|_2^2)$$

for the initial data $u^0 \in D(L), v^0 \in V, g(v^0) \in L^2(\Omega)$ and for $f \in W^{1,1}_{loc}(R^+, L^2(\Omega))$.

We prove the following estimates.

Theorem 1. Under the assumptions (2) - (5) there exists a constant c such that

- (10) $E_0(t) \leq c(E_0(0) + H_p^2 + c_4^2 H_p^{\frac{2p+1}{p}} + c_3^2 + c_4^2 + 1), \quad t \geq 0,$

where c does not depend on u, f, c_3, c_4 and the initial data.

Theorem 2. Let the assumptions (2) - (6) be satisfied and let u_i be a solution of (1) with the right hand side f_i and the initial data $u_i^0, v_i^0, i = 1, 2$. Denote $f = f_1 - f_2, u = u_1 - u_2, u^0 = u_1^0 - u_2^0, v^0 = v_1^0 - v_2^0$ and

$$(11) \quad E_\varepsilon(t) \equiv E_0(t) + \varepsilon(u_t, u)$$

the modified energy functional. Then there exist constants $c, \varepsilon_1 > 0$ such that the following inequality

$$(12) \quad E_\varepsilon(t) \leq E_\varepsilon(0) + c(H_p^2 + \frac{1}{\varepsilon} H_p^{\frac{p+1}{p}} + \varepsilon^{\frac{2}{p-1}}) \equiv E_\varepsilon(0) + cM(\varepsilon)$$

holds for every $\varepsilon \in (0, \varepsilon_1]$ and every $t \geq 0$. Especially, choosing $\varepsilon = \varepsilon_0$ to minimize $M(\varepsilon)$, we get

$$(13) \quad \begin{aligned} E_0(t) &\leq 2E_{\varepsilon_0}(t) \leq 2E_0(0) + 2c(H_p^2 + H_p^{\frac{2}{p}}) \quad \text{for } H_p \leq a \\ E_0(t) &\leq 2E_{\varepsilon_1}(t) \leq 2E_0(0) + 2cM(\varepsilon_1) \quad \text{for } H_p \geq a, \end{aligned}$$

where $a = (\frac{p-1}{2})^{-\frac{p}{p+1}} \varepsilon_1^{\frac{p}{p-1}}, \varepsilon_0 = (\frac{p-1}{2})^{\frac{p-1}{p+1}} H_p^{\frac{p-1}{p}}, p > 1$.

In the case $p = 1$ (12) holds without the last term.

Remark 2. The estimate (13) gives continuous dependence of a solution of (1) on the right hand side f and the initial data u^0, v^0 globally in $t \in R^+$. Moreover, putting $u_1(t, x) = u(t+h, x), u_2(t, x) = u(t, x), f_1(t, x) = f(t+h, x), f_2(t, x) = f(t, x)$ the inequality (13) gives the upper bound of the Hölder constant of u and u_t (in t) for $t \geq 0$ with the exponent p^{-1} , if $u^0 \in D(L), v^0 \in V$ and f_t satisfies (5).

The estimates (10), (12) and (13) will be proved under stronger assumptions on smoothness of u , but the general case may be obtained approximating the functions f, u^0 and v^0 .

Proof of Theorem 1. First, we formulate some estimates which will be used in the proof. Having in mind (3), (5) and (8), we may estimate the scalar product

$$(14) \quad |(f, u_t + \varepsilon u)| \leq |f|_{\frac{p+1}{p}} (|u_t|_{p+1} + \varepsilon |u|_{p+1}) \leq |f|_{\frac{p+1}{p}} (|u_t|_{p+1} + \varepsilon c_0 \|u\|),$$

the duality pairing

$$(15) \quad \begin{aligned} |(g(u_t), u)| &\leq \|g(u_t)\|_{V'} \|u\| \leq (c_3 + c_4 \langle g(u_t), u_t \rangle) \|u\| \leq \\ &\leq c_4 \|u\| + c_4 \sqrt{2E_0(t)} \langle g(u_t), u_t \rangle \end{aligned}$$

and the polynomial

$$(16) \quad -\frac{\eta}{2} x^{p+1} + \frac{\varepsilon c_0^2}{2} (3 + \varepsilon) x^2 + (b + c_1) x \leq c (b^{\frac{p+1}{p}} + \varepsilon^{\frac{p+1}{p-1}} + c_1^{\frac{p+1}{p}}), \quad x \in R^+.$$

In the whole paper, a constant c is independent of ε, f, c_3 and c_4 . The second term on the right hand side of (16) is absent for $p = 1$.

Multiplying the equation (1) by the sum $u_t + \varepsilon u$ (ε being a small positive number) and integrating it over Ω , we get

(17)

$$E'_\varepsilon(t) + \varepsilon E_\varepsilon(t) = -\frac{\varepsilon}{2}\|u\|^2 + \frac{3}{2}\varepsilon|u_t|_2^2 + \varepsilon^2(u_t, u) - \langle g(u_t), u_t + \varepsilon u \rangle + (f, u_t + \varepsilon u).$$

Using (14) and (15) to the last two terms of (17), we may write

$$\begin{aligned} E'_\varepsilon(t) + \varepsilon E_\varepsilon(t) &\leq -\frac{\varepsilon}{2}\|u\|^2 + \frac{3}{2}\varepsilon|u_t|_2^2 + \frac{\varepsilon^2}{2}(|u_t|_2^2 + c_0^2\|u\|^2) - \frac{1}{2}\langle g(u_t), u_t \rangle + \\ &+ \left(-\frac{1}{2} + \varepsilon c_4\sqrt{2E_0(t)}\right) \langle g(u_t), u_t \rangle + \varepsilon c_3\|u\| + \\ &+ |f|_{\frac{p+1}{p}}(|u_t|_{p+1} + \varepsilon c_0\|u\|). \end{aligned}$$

Using (3), (16) for $x = |u_t|_{p+1}, b = |f|_{\frac{p+1}{p}}$ and the inequality

$$-\frac{\varepsilon}{2}\|u\|^2 + \frac{\varepsilon^2}{2}c_0^2\|u\|^2 + \varepsilon c_3\|u\| \leq \varepsilon c_3^2$$

which holds for $0 \leq \varepsilon \leq \frac{1}{2c_3^2}$, we get

$$\begin{aligned} E'_\varepsilon(t) + \varepsilon E_\varepsilon(t) &\leq \varepsilon(c_3^2 + c_0|f|_{\frac{p+1}{p}}\|u\|) + c\left(|f|_{\frac{p+1}{p}} + \varepsilon^{\frac{p+1}{p-1}} + c_1^{\frac{p+1}{p}} + \right. \\ &\left. + (\varepsilon c_4\sqrt{2E_0(t)} - \frac{1}{2})\langle g(u_t), u_t \rangle. \right. \end{aligned}$$

Now, let us multiply this inequality by $e^{\varepsilon t}$, integrate it over the interval $(0, t)$, $t \in [0, T]$ (T being a fixed but arbitrary positive number), denote $\bar{E}_\varepsilon = \max_{0 \leq t \leq T} E_\varepsilon(t)$

and take ε so small that the last term is not positive, i.e. $0 \leq \varepsilon \leq \varepsilon_T \equiv \frac{1}{2c_4\sqrt{2E_0}}$.

Since

$$c_0\varepsilon \int_0^t |f(s, \cdot)|_{\frac{p+1}{p}} \cdot \|u(s, \cdot)\| e^{\varepsilon s} ds \leq c\sqrt{2E_0}H_p e^{\varepsilon t} \leq \left(\frac{1}{2}\bar{E}_0 + cH_p^2\right)e^{\varepsilon t},$$

we get

$$E_\varepsilon(t)e^{\varepsilon t} - E_\varepsilon(0) \leq c(c_3^2 + H_p^2)e^{\varepsilon t} + \frac{1}{4}\bar{E}_0 e^{\varepsilon t} + \frac{c}{\varepsilon}(H_p^{\frac{p+1}{p}} + c_1^{\frac{p+1}{p}} + \varepsilon^{\frac{p+1}{p-1}})(e^{\varepsilon t} - 1)$$

$$(18) \quad \text{for } t \in [0, T] \text{ and } 0 < \varepsilon \leq \min\left(\frac{1}{2c_3^2}, \varepsilon_T\right).$$

As the modified energy functional $E_\epsilon(t)$ may be estimated for $0 \leq \epsilon \leq \frac{1}{2c_0}$ by the energy functional $E_0(t)$:

$$(19) \quad E_0(t) \leq 2E_\epsilon(t) \leq 3E_0(t), \quad t \geq 0,$$

we obtain from (18)

$$\bar{E}_0 \leq 6E_0(0) + c(c_3^2 + H_p^2 + \epsilon^{\frac{2}{p-1}}) + \frac{c}{\epsilon}(H_p^{\frac{p+1}{p}} + c_1^{\frac{p+1}{p}})$$

for $\epsilon \in (0, \min(\epsilon_1, \epsilon_T))$, where $\epsilon_1 = \frac{1}{2} \min(c_0^{-1}, c_0^{-2})$, which implies (using the definition of ϵ_T)

$$\bar{E}_0 \leq 6E_0(0) + c(c_3^2 + H_p^2 + 1) + \frac{1}{2}\bar{E}_0 + cc_4^2(H_p^{\frac{2p+1}{p}} + 1).$$

It says that E_0 does not exceed the right hand side of (10), which is independent of T and then (10) holds for every $t \geq 0$.

Remark 3. Let (3), (4') and (5) be satisfied. Having in mind Remark 1, choosing $c_4 = H_p^{-\frac{p+1}{p(\frac{p}{p-1}+1)}}$ and c_3 from Remark 1, we may write the inequality (10) in the following form

$$(20) \quad E_0(t) \leq c(E_0(0) + H_p^2 + H_p^{2 \cdot \frac{1}{\frac{p}{p-1}+1} \cdot \frac{p+1}{p}} + 1).$$

If $q = p$ (e.g. $g(y) = |y|^{p-1}y$), (20) gives the known results (see e.g. [5])

$$(21) \quad E_0(t) \leq c(E_0(0) + H_p^2 + 1).$$

The estimate (20) may be deduced from (17) in another way: Using the last inequality of Remark 1 in (15) and (17), we get

$$\begin{aligned} E'_\epsilon(t) + \epsilon E_\epsilon(t) &\leq \frac{1}{2} \langle g(u_t), u_t \rangle^{\frac{1}{\frac{p}{p-1}+1}} (4c_5 \epsilon \sqrt{E_\epsilon(t)} - \langle g(u_t), u_t \rangle^{\frac{1}{\frac{p}{p-1}+1}}) + \\ &+ \epsilon c_0^2 |f|_{\frac{2p+1}{p}}^2 + c(|f|_{\frac{2p+1}{p}} + c_1 + \epsilon)^{\frac{2p+1}{p}}. \end{aligned}$$

Similarly to the proof of Theorem 1 we obtain (multiplying the above inequality by $e^{\epsilon t}$ and integrating it over $(0, t)$)

$$(22) \quad \bar{E}_\epsilon \leq E_\epsilon(0) + c\epsilon^q (4c_5)^{q+1} \bar{E}_0^{\frac{q+1}{2}} + cH_p^2 + \frac{c}{\epsilon} (|f|_{\frac{2p+1}{p}} + c_1)^{\frac{2p+1}{p}} + c\epsilon^{\frac{1}{p}},$$

where $\bar{E}_\epsilon \equiv \max_{0 \leq t \leq T} E_\epsilon(t)$. Now, ϵ may be chosen such that the sum of the second and forth terms of the right side of (22) might be minimal, i.e. $\epsilon = \epsilon_0 = c(H_p^{\frac{2p+1}{p}} + c_1)^{\frac{1}{\frac{p}{p-1}+1}} \bar{E}_0^{-\frac{1}{2}}$, which gives the inequality (20) (putting into (22)).

Proof of Theorem 2. Since the difference $u = u_1 - u_2$ satisfies the equation

$$u_{tt} + Lu + g(u_{1,t}) - g(u_{2,t}) = f,$$

we can proceed similarly to the proof of Theorem 1, i.e. multiply this equation by $u_t + \varepsilon u$ and integrate it over Ω . Instead of (15) we must estimate $\langle g(u_{1,t}) - g(u_{2,t}), u \rangle$. Denoting $\varphi(t) \equiv (|g(u_{1,t})u_{1,t}| + |g(u_{2,t})u_{2,t}|)^{\frac{p-1}{p}}$ and using (6) and (8) we have

$$\begin{aligned} |\langle g(u_{1,t}) - g(u_{2,t}), u \rangle| &\leq \frac{1}{2} \left| \left\langle \frac{g(u_{1,t}) - g(u_{2,t})}{u_t}, \frac{1}{\delta} u_t^2 + \delta u^2 \right\rangle \right| \leq \\ &\leq \frac{1}{2\delta} \langle g(u_{1,t}) - g(u_{2,t}), u_t \rangle + \\ &+ \frac{\delta}{2} c_2 \left\{ \int_{\Omega} [1 + (g(u_{1,t})u_{1,t} + g(u_{2,t})u_{2,t})^{\frac{p-1}{p}}]^{\frac{p+1}{p-1}} dx \right\}^{\frac{p-1}{p+1}} |u|_{p+1}^2 \leq \\ &\leq \frac{1}{2\delta} \langle g(u_{1,t}) - g(u_{2,t}), u_t \rangle + \frac{\delta c_2 c_0^2}{2} [1 + \varphi(t)] \|u\|^2 \end{aligned}$$

The modified energy functional $E_\varepsilon(t)$ for the difference $u = u_1 - u_2$ must satisfy the following (due to (16))

$$\begin{aligned} (23) \quad E'_\varepsilon(t) + \varepsilon E_\varepsilon(t) &\leq -\frac{\varepsilon}{2} \|u\|^2 + \frac{3\varepsilon}{2} |u_t|_2^2 + |f|_{\frac{p+1}{p}} |u_t|_{p+1} + \varepsilon |f|_{\frac{p+1}{p}} c_0 \|u\| - \\ &- \langle g(u_{1,t}) - g(u_{2,t}), (1 - \frac{\varepsilon}{2\delta}) u_t \rangle + \frac{\varepsilon c_2 c_0^2 \delta}{2} \|u\| [1 + \varphi(t)] \leq \\ &\leq \frac{\varepsilon c_0^2}{4} |f|_{\frac{p+1}{p}}^2 + c(|f|_{\frac{p+1}{p}} + \varepsilon^{\frac{p+1}{p-1}}) + \frac{\varepsilon c_2 c_0^2 \delta}{2} [(1 + \varphi(t))] \|u\|^2. \end{aligned}$$

Choosing δ, ε_1 so small, to satisfy $1 - \frac{\varepsilon_1}{2\delta} \geq \frac{1}{2}$, $\frac{1}{2} - \delta c_2 c_0^2 \geq 0$ and $c_2 c_0^2 \delta \sup_{t \geq 0} \int_t^{t+1} \varphi(s) ds \leq \frac{1}{2}$, multiplying (23) by $e^{\varepsilon t}$ and integrating it over $(0, t)$, $t \in [0, T]$, we get

$$E_\varepsilon(t) \leq E_\varepsilon(0) + c(\varepsilon^{\frac{p-1}{p}} + H_p^2) + \frac{c}{\varepsilon} H_p^{\frac{p+1}{p}} + \frac{1}{4} \bar{E}_0.$$

Using (19), we obtain

$$\bar{E}_\varepsilon \leq 4E_\varepsilon(0) + c(\varepsilon^{\frac{p-1}{p}} + H_p^2) + \frac{c}{\varepsilon} H_p^{\frac{p+1}{p}}, \quad t \in [0, T], \quad \varepsilon \in (0, \varepsilon_1).$$

Since T was chosen arbitrary, the last inequality implies (12).

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