



**EXISTENCE OF OPTIMAL PARAMETERS FOR DAMPED SINE-GORDON
EQUATION WITH VARIABLE DIFFUSION COEFFICIENT AND NEUMANN
BOUNDARY CONDITIONS**

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ABSTRACT. The parameter identification problem for sine-Gordon equation is of a major interest among mathematicians and scientists. In this work we consider the sine-Gordon equation with variable diffusion coefficient and Neumann boundary data. We show the existence and uniqueness of weak solution for the sine-Gordon equation. Then we show that the weak solution continuously depends on parameters. Finally we show the existence of an optimal set of parameters.

Key words and phrases: Identification problem; Weak solution; Approximate solution; Optimal parameters.

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1. INTRODUCTION

Let Ω be an open bounded subset of \mathbb{R}^n with C^1 boundary. Let us consider the following sine-Gordon equation with variable coefficient $\beta(x)$ with Neumann boundary data.

$$(1.1) \quad \begin{aligned} &u_{tt}(x, t) + \alpha u_t(x, t) - \nabla(\beta(x)\nabla u(x, t)) + \delta \sin u(x, t) = f(x, t); (t, x) \in Q \\ &\frac{\partial u}{\partial n}(t, x)|_{x \in \Gamma} = 0, \quad t \in (0, T) \\ &u(0, x) = u_0(x), \quad u_t(0, x) = u_1(x), \quad x \in \Omega \end{aligned}$$

where $T > 0$, $Q = (0, T) \times \Omega$, $f \in L^2(Q)$, $u_0 \in V = H^1(\Omega)$ and $u_1 \in H = L^2(\Omega)$. The diffusion coefficient $\beta(x) \in \mathcal{B} = \{\beta \in L^\infty(\Omega) : 0 < m \leq \beta(x) \leq M \text{ a.e. in } \Omega\}$. Throughout this work we assume that \mathcal{B} is equipped with $L^1(\Omega)$ topology.

For equation (1.1) with constant parameters and Dirichlet boundary conditions, Ha and Gutman estimated the parameters. For details, see [6]. Similarly for constant parameters with Neumann boundary data, Thapa estimated parameters. For details, see [9]. In this paper we consider $\beta(x) \in L^\infty(\Omega)$ along with Neumann boundary data and establish the optimality conditions such that equation (1.1) exhibits the desired behavior listed below.

Let

$$(1.2) \quad \mathcal{P}_{ad} = \{q = (\alpha, \beta, \delta) \in [\alpha_{min}, \alpha_{max}] \times \mathcal{B} \times [\delta_{min}, \delta_{max}]\},$$

Define the cost functional $J(q)$ by

$$(1.3) \quad J(q) = k_1 |u(q; T) - z_d^1|^2 + k_2 \|u(q; t) - z_d^2\|_{L^2(0, T; H)}^2$$

where $z_d^1 \in H$, $z_d^2 \in L^2(0, T; H)$ and $k_i \geq 0$ for $i = 1, 2$ with $k_1 + k_2 > 0$. The data z_d^1 and z_d^2 can be thought of as the targeted behavior of (1.1). We claim that there exist $q^* = (\alpha^*, \beta^*, \delta^*) \in \mathcal{P}_{ad}$ such that

$$(1.4) \quad J(q^*) = \inf_{q \in \mathcal{P}_{ad}} J(q)$$

Let $q \rightarrow u(q)$ from $\mathcal{P}_{ad} \rightarrow C([0, T]; H)$ be the solution map. The existence and uniqueness of solution map is established in Section 2. In Section 3 we establish the continuity of solution map with respect to parameters so that the equation (1.4) has a solution if the minimization is restricted to a compact subset of \mathcal{P}_{ad} .

2. EXISTENCE AND UNIQUENESS OF WEAK SOLUTION

In this section, we use the standard argument outlined in [6, 7, 9] for the existence and uniqueness of weak solution of (1.1). Let $H = L^2(\Omega)$ be a Hilbert space with following inner product and norm

$$(2.1) \quad (\phi, \psi) = \int_{\Omega} \phi(x)\psi(x)dx, \quad |\phi| = (\phi, \phi)^{\frac{1}{2}}$$

for all $\phi, \psi \in L^2(\Omega)$. Let $V = H^1(\Omega)$ be a Hilbert space with following inner product and norm

$$(2.2) \quad ((\phi, \psi)) = (\phi, \psi) + (\nabla\phi, \nabla\psi), \quad \|\phi\| = ((\phi, \phi))^{\frac{1}{2}}$$

for all $\phi, \psi \in H^1(\Omega)$. The dual H' is identified with H leading to $V \subset H \subset V'$ with compact, continuous, and dense injections. For details, see [1] Hence there exists a constant $K_1 = K_1(\Omega)$ such that

$$(2.3) \quad |w| \leq K_1 \|w\| \quad \text{for any } w \in V.$$

Given $\beta \in \mathcal{B}$, we define the following bilinear, continuous, and coercive form.

$$(2.4) \quad a_\beta(u, v) = \int_\Omega uv dx + \int_\Omega \beta(x) \nabla u(x) \nabla v(x) dx$$

Let $\langle u, v \rangle_{V, V'}$ denotes the duality pairing between V and V' and the associated linear operator form V to V' defined by $\langle a_\beta u, v \rangle = a_\beta(u, v)$ is an isomorphism from V onto V' . Let $\{\lambda_k\}_{k=1}^\infty$ and $\{w_k\}_{k=1}^\infty$ are nonzero eigenvalues and eigenfunctions for the operator $-\Delta + I$ defined in V such that $\{w_k\}_{k=1}^\infty$ forms an orthonormal basis in H . Then the functions $\{\frac{w_k}{\sqrt{\lambda_k}}\}_{k=1}^\infty$ form an orthonormal basis in V . For details, see [2]. From now on, the dependency on x is suppressed and we use $'$ and $''$ for the time derivatives.

Let

$$(2.5) \quad W(0, T) = \{u : u \in L^2(0, T; V), u' \in L^2(0, T; H), u'' \in L^2(0, T; V')\}.$$

u' and u'' are the derivatives in the distributional sense. That is, $u' \in L^2(0, T; H)$ is derivative of $u \in L^2(0, T; V)$ in the distributional sense if for any $\phi \in C_0^\infty(0, T)$ and $v \in V$

$$(2.6) \quad \int_0^T (u'(t), v) \phi(t) dt = - \int_0^T (u(t), v) \phi'(t) dt$$

similarly, $u'' \in L^2(0, T; V')$ is second derivative of $u \in L^2(0, T; V)$ in the distributional sense if for any $\phi \in C_0^\infty(0, T)$ and $v \in V$

$$(2.7) \quad \int_0^T (u''(t), v) \phi(t) dt = \int_0^T (u(t), v) \phi''(t) dt.$$

Let $\{c_j\}_{j=1}^\infty$ be the eigenfunctions of the operator A_β . The weak solution of (1.1) is a function $u \in W(0, T)$ satisfying

$$(2.8) \quad \begin{aligned} \langle u'', c_j \rangle + \alpha \langle u', c_j \rangle + a_\beta(u, c_j) + \delta \langle \sin(u), c_j \rangle &= \langle f, c_j \rangle + \langle u, c_j \rangle, \quad \forall j \in \mathbb{N}, \\ u(0) = u_0 \in V, \quad u'(0) = u_1 \in H, \end{aligned}$$

Thus

$$(2.9) \quad u'' + \alpha u' + A_\beta u + \delta \sin u = f + u, \quad u(0) = u_0 \in V, \quad u'(0) = u_1 \in H$$

which is understood in the sense of distributions on $(0, T)$ with the values in V' . For details see [3]. To establish uniqueness of weak solution of (2.9), the following results are of critical importance.

Theorem 2.1. *Let $w \in L^2(0, T; V)$, $w' \in L^2(0, T; H)$ and $w'' + A_\beta w \in L^2(0, T; H)$. Then, after a modification on the set of measure zero, $w \in C([0, T]; V)$, $w' \in C([0, T]; H)$ and, in the sense of distributions on $(0, T)$ one has*

$$(2.10) \quad (w'' + A_\beta w, w') = \frac{1}{2} \frac{d}{dt} \{|w'|^2 + a_\beta(w, w)\}$$

For proof see [4].

Theorem 2.2. (Gronwall's Lemma) Let $\xi(t)$ be a nonnegative, summable function on $[0, T]$ which satisfies the integral inequality

$$(2.11) \quad \xi(t) \leq C_1 \int_0^t \xi(s) ds + C_2 \quad \text{for constants } C_1, C_2 \geq 0$$

almost everywhere $t \in [0, T]$. Then

$$(2.12) \quad \xi(t) \leq C_2(1 + C_1 t e^{C_1 t}) \quad \text{a.e. on } 0 \leq t \leq T.$$

In particular, if

$$(2.13) \quad \xi(t) \leq C_1 \int_0^t \xi(s) ds \quad \text{a.e. on } 0 \leq t \leq T, \quad \text{then } \xi(t) = 0 \quad \text{a.e. on } [0, T]$$

For proof see [2].

Theorem 2.3. The solution of (2.9) is unique.

For proof see [9].

Theorem 2.4. Let $q = (\alpha, \beta(x), \delta) \in \mathcal{P}_{ad}$, $u_0 \in V$, $u_1 \in H$ and $f \in L^2(0, T; H)$. Then

(i). There exists a unique weak solution $u(t; q)$ of (1.1). This solution satisfies $u \in C([0, T]; V) \cap W(0, T)$, $u' \in C([0, T]; H)$, and

$$(2.14) \quad \max_{0 \leq t \leq T} (\|u(t)\|^2 + |u'(t)|^2) + \|u''(t)\|_{L^2(0, T; V')}^2 \leq C \left[\|u_0\|^2 + |u_1|^2 + \|f\|_{L^2(0, T; H)}^2 \right],$$

where C is a constant independent of $q \in \mathcal{P}_{ad}$. The approximate solutions $u_m(t; q)$ also satisfy the energy estimate (2.14) with the same constant C .

(ii). The solution $u(t; q)$ and its approximations $u_m(t; q)$ satisfy the following convergence estimate

$$(2.15) \quad \begin{aligned} & |u'(t) - u'_m(t)|^2 + \|u(t) - u_m(t)\|^2 \leq C_2 (|u_1 - P_m u_1|^2 + \|u_0 - P_m u_0\|^2 \\ & + \|f - P_m f\|_{L^2(0, T; H)}^2) + \int_0^t |\sin u(s; q) - P_m \sin u(s; q)|^2 ds \end{aligned}$$

where C_2 is a constant independent of $q \in \mathcal{P}$.

(iii). Furthermore, $u_m \rightarrow u$ in $C([0, T]; V)$ and $u'_m \rightarrow u'$ in $C([0, T]; H)$ as $m \rightarrow \infty$.

Proof. Proof of this theorem is an analog of the one we developed in [9]. However, special attention will be given for the variable diffusion coefficient $\beta(x) \in L^\infty(\Omega)$ throughout the proof. From the priori estimate outlined in [9] we have,

$$(2.16) \quad \max_{0 \leq t \leq T} (\|u_m(t)\|^2 + |u'_m(t)|^2) + \|u''_m(t)\|_{L^2(0, T; V')}^2 \leq C \left[\|u_0\|^2 + |u_1|^2 + \|f\|_{L^2(0, T; H)}^2 \right],$$

where C is a constant independent of $q \in \mathcal{P} = \{q = (\alpha, \beta(x), \delta) \in [\alpha_{min}, \alpha_{max}] \times \mathcal{B} \times [\delta_{min}, \delta_{max}]\}$.

Existence and convergence:

Estimate (2.16) shows that for any $q \in \mathcal{P}_{ad}$ and $m \in \mathbb{N}$ the approximate solutions $u_m(q)$ belong to same bounded convex ball $\|w\|_W \leq C$ of $W(0, T)$ for the same $C > 0$. Fix a $q \in \mathcal{P}_{ad}$. Since $W(0, T)$ is a reflexive space, there exists a subsequence u_{m_k} of u_m that converges weakly to a function $z \in W(0, T)$. According to the energy estimate (2.16) we see that the sequence

$\{u_m\}_{m=1}^\infty$ is bounded in $L^2(0, T; V)$, $\{u'_m\}_{m=1}^\infty$ is bounded in $L^2(0, T; H)$, and $\{u''_m\}_{m=1}^\infty$ is bounded in $L^2(0, T; V')$, where V' is the dual space of V . Since $L^2(0, T; V)$, $L^2(0, T; H)$, and $L^2(0, T; V')$ are reflexive spaces, there exist a subsequence $\{u_{m_k}\}_{k=1}^\infty \subset \{u_m\}_{m=1}^\infty$ and $z \in L^2(0, T; V)$, $d^1 \in L^2(0, T; H)$, $d^2 \in L^2(0, T; V')$ such that

$$(2.17) \quad \begin{aligned} u_{m_k} &\rightharpoonup z, & \text{in } L^2(0, T; V), \\ u'_{m_k} &\rightharpoonup d^1, & \text{in } L^2(0, T; H), \\ u''_{m_k} &\rightharpoonup d^2, & \text{in } L^2(0, T; V'), \end{aligned}$$

where \rightharpoonup indicates the weak convergence. Since the convergence in $W(0, T)$ is the distributional convergence, we have

$$(2.18) \quad \begin{aligned} u'_{m_k} &\rightharpoonup z', & \text{in } L^2(0, T; H), \\ u''_{m_k} &\rightharpoonup z'', & \text{in } L^2(0, T; V') \text{ as } k \rightarrow \infty. \end{aligned}$$

But the weak limit is unique when it exists. So $d^1 = z'$ and $d^2 = z''$. Energy estimate (2.16) also implies that $\{u_m\}_{m=1}^\infty$ is bounded in $L^\infty(0, T; V)$ and the sequence $\{u'_m\}_{m=1}^\infty$ is bounded in $L^\infty(0, T; H)$. By the Alaoglu Theorem [10], we can find subsequences $\{u_{m_k}\}_{m=1}^\infty$ and $\{u'_{m_k}\}_{m=1}^\infty$ of $\{u_m\}_{m=1}^\infty$ and $\{u'_m\}_{m=1}^\infty$ respectively such that

$$(2.19) \quad \begin{aligned} u_{m_k} &\rightharpoonup z & \text{weak star in } L^\infty(0, T; V), \\ u'_{m_k} &\rightharpoonup z' & \text{weak star in } L^\infty(0, T; H). \end{aligned}$$

Now we show that z is a weak solution. Since V is compactly imbedded in H , then by the classical compactness theorem [4] $u_{m_k} \rightarrow z$ in $L^2(0, T; H)$. Using Cauchy Schwartz inequality, $|(\sin(u_{m_k}) - \sin(z), w_k)_{L^2(0, T; H)}| \leq \|\sin(u_{m_k}) - \sin(z)\|_{L^2(0, T; H)} \|w_k\|_{L^2(0, T; H)}$. Since $\{w_k\}_{k=1}^\infty$ is orthonormal in H the sequence $\{w_k\}_{k=1}^\infty$ is bounded in $L^2(0, T; H)$.

Thus $|(\sin(u_{m_k}) - \sin(z), w_k)_{L^2(0, T; H)}| \leq \|\sin(u_{m_k}) - \sin(z)\|_{L^2(0, T; H)} \rightarrow 0$ as $k \rightarrow \infty$. Hence $\sin(u_{m_k}) \rightarrow \sin(z)$ in $L^2(0, T; H)$. Thus we have,

$$(2.20) \quad \begin{aligned} &\langle u''_m, w_j \rangle + \alpha \langle u'_m, w_j \rangle + a_\beta \langle u_m, w_j \rangle + \delta \langle P_m \sin(u_m), w_j \rangle \\ &= \langle P_m f, w_j \rangle + \langle u_m, w_j \rangle, \\ &u_m(0) = P_m u_0, \quad u'_m(0) = P_m u_1 \quad \text{for } j = 1, 2, \dots, m. \end{aligned}$$

We pass to the limit in (2.20) to obtain

$$(2.21) \quad \begin{aligned} &\langle z'', w_j \rangle + \alpha \langle z', w_j \rangle + a_\beta \langle z, w_j \rangle + \delta \langle \sin(z), w_j \rangle = \langle f, w_j \rangle + \langle z, w_j \rangle \\ &z(0) = u_0, \quad z'(0) = u_1 \quad \text{for } j = 1, 2, \dots, m. \end{aligned}$$

Thus z is a weak solution of (1.1). It satisfies the energy estimate

$$\max_{0 \leq t \leq T} [\|z(t)\|^2 + |z(t)'|^2] + \|z(t)''\|_{L^2(0, T; V')}^2 \leq C_1 [\|u_0\|^2 + |u_1|^2 + \|f\|_{L^2(0, T; H)}^2],$$

where C_1 is a constant independent of $q \in \mathcal{P}_{ad} = \{q = (\alpha, \beta, \delta) \in [\alpha_{min}, \alpha_{max}] \times [\beta_{min}, \beta_{max}] \times [\delta_{min}, \delta_{max}]\}$. By Lemma (2.3) the solution z is unique. Therefore $u_m \rightarrow z$ as $m \rightarrow \infty$ in $L^2(0, T; H)$ for the entire sequence. Hence (2.9) can be rewritten as $z'' + A_\beta z = f + z - \alpha z' - \delta \sin z$. Hence $z'' + A_\beta z \in L^2(0, T; H)$. Similarly approximate solution can be rewritten as $u''_m + A_\beta u_m = P_m f + u_m - \alpha u'_m - \delta P_m \sin u_m$. Therefore $u''_m + A_\beta u_m \in L^2(0, T; H)$. Subtract (2.20) from (2.21) to get

$$(2.22) \quad \begin{aligned} &(z - u_m)'' + A_\beta(z - u_m) = f - P_m f - \alpha(z - u_m)' \\ &- \delta(\sin(z) - P_m \sin(u_m)) + (z - u_m) \in L^2(0, T; H). \end{aligned}$$

Therefore by Lemma (2.1) we have

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \{|z' - u'_m|^2 + a_\beta(z - u_m, z - u_m)\} = ((z - u_m)'' + A_\beta(z - u_m), z' - u'_m) \\ & = (f - P_m f - \alpha(z' - u'_m) - \delta(\sin(z) - P_m \sin(u_m)) + z - u_m, z' - u'_m) \\ & = (f - P_m f, z' - u'_m) - \alpha|z' - u'_m|^2 - \delta(\sin(z) - P_m \sin(u_m), z' - u'_m) \\ & \quad + (z - u_m, z' - u'_m). \end{aligned}$$

Integrating both sides over $[0, t]$ we get

$$\begin{aligned} & |z'(t) - u'_m(t)|^2 + a_\beta(z(t) - u_m(t), z(t) - u_m(t)) \leq |u_1 - P_m u_1|^2 \\ & \quad + (u_0 - P_m u_0, u_0 - P_m u_0) + 2 \int_0^t |(f - P_m f)(z' - u'_m)| ds \\ & \quad + 2|\alpha| \int_0^t |z' - u'_m|^2 ds + 2|\delta| \int_0^t |(\sin(z) - P_m \sin(u_m))(z' - z'_m)| ds \\ & \quad + \int_0^t |(z - u_m)(z' - u'_m)| ds. \end{aligned}$$

Use $|ab| \leq \frac{a^2+b^2}{2}$ to get

$$\begin{aligned} & |z'(t) - u'_m(t)|^2 + \|z(t) - u_m(t)\|^2 \leq |u_1 - P_m u_1|^2 + \|u_0 - P_m u_0\|^2 \\ & \quad + \|f - P_m f\|_{L^2(0,T;H)}^2 + (2 + |\alpha| + |\delta|) \int_0^t |z' - u'_m|^2(s) ds \\ (2.23) \quad & \quad + \int_0^t |z - u_m|^2(s) ds + \int_0^t |\sin(z) - P_m \sin(u_m)|^2(s) ds. \end{aligned}$$

Since V is compactly embedded in H , (2.23) can be rewritten as

$$\begin{aligned} & |z'(t) - u'_m(t)|^2 + \|z(t) - u_m(t)\|^2 \leq C[|u_1 - P_m u_1|^2 + \|u_0 - P_m u_0\|^2 \\ & \quad + \|f - P_m f\|_{L^2(0,T;H)}^2 + \int_0^t |\sin(z) - P_m \sin(u_m)|^2(s) ds \\ (2.24) \quad & \quad + \int_0^t |z' - u'_m|^2(s) ds + \int_0^t \|z - u_m\|^2(s) ds] \end{aligned}$$

where $C = \max\{1, (2 + |\alpha| + |\delta|), 4K_1^2\}$.

Using Gronwall's Lemma we get

$$\begin{aligned} & |z'(t) - u'_m(t)|^2 + \|z(t) - u_m(t)\|^2 \leq C[|u_1 - P_m u_1|^2 + \|u_0 - P_m u_0\|^2 \\ (2.25) \quad & \quad + \|f - P_m f\|_{L^2(0,T;H)}^2 + \int_0^t |\sin(z) - P_m \sin(u_m)|^2(s) ds]. \end{aligned}$$

Therefore $|z'(t) - u'_m(t)|^2 + \|z(t) - u_m(t)\|^2 \rightarrow 0$ as $m \rightarrow \infty$. This implies $u_m \rightarrow z$ in $L^\infty(0, T; V)$ and $u'_m \rightarrow z'$ in $L^\infty(0, T; H)$. But $u_m, u'_m \in C([0, T]; V)$, being the solutions of the systems of ODEs. This implies $z \in C([0, T]; V)$ and $z' \in C([0, T]; H)$ after a modification on a set of measure zero on $[0, T]$. ■

3. EXISTENCE OF OPTIMAL PARAMETERS

In this section we establish the continuity of the functional defined in (1.3) on compact subset of \mathcal{B} defined in (1.2).

Lemma 3.1. *Let $v \in V$. Then the mapping $\beta \rightarrow A_\beta v$ from \mathcal{B} into V' is continuous.*

Proof. Suppose that $\beta_n \rightarrow \beta$ in \mathcal{B} as $n \rightarrow \infty$. We denote $A = A_\beta$ and $A_n = A_{\beta_n}$. We claim that $\|(A_n - A)v\|_{V'} \rightarrow 0$ as $n \rightarrow \infty$. Let $w \in V$ with $\|w\| \leq 1$. Then

$$\begin{aligned} |\langle (A_n - A)v, w \rangle|^2 &\leq \left(\int_{\Omega} |\beta_n(x) - \beta(x)| |\nabla v(x)| |\nabla w(x)| dx \right)^2 \\ &\leq |\beta_n(x) - \beta(x)|^2 \int_{\Omega} |\nabla v(x)|^2 dx. \end{aligned}$$

For any positive constant C , let $\Omega_C = \{x \in \Omega : |\nabla(x)|^2 > C\}$. Since $|\nabla(x)|^2 \in L_1(\Omega)$ there exists $C > 0$ and $\epsilon > 0$ such that $\int_{\Omega_C} |\nabla(x)|^2 dx < \epsilon$. But we have,

$$\begin{aligned} &\int_{\Omega} |\beta_n(x) - \beta(x)|^2 \int_{\Omega} |\nabla v(x)|^2 dx \\ &= \int_{\Omega_M} |\beta_n(x) - \beta(x)|^2 \int_{\Omega} |\nabla v(x)|^2 dx + \int_{\Omega \setminus \Omega_M} |\beta_n(x) - \beta(x)|^2 \int_{\Omega} |\nabla v(x)|^2 dx \\ &\leq 4M^2\epsilon + 2MC\|\beta_n - \beta\|_{L^1(\Omega)} \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

■

Lemma 3.2. *Suppose that $\beta_n \rightarrow \beta$ in \mathcal{B} , and $v_n \rightharpoonup v$ weakly in V , as $n \rightarrow \infty$. Then $A_n v_n \rightharpoonup Av$ weakly in V' .*

Proof. Let $w \in V$, then

$$(3.1) \quad \begin{aligned} |\langle A_n v_n, w \rangle - \langle Av, w \rangle| &= |\langle A_n w, v_n \rangle - \langle Aw, v \rangle| \\ &\leq |\langle (A_n - A)w, v_n \rangle| + |\langle Aw, v_n - v \rangle|. \end{aligned}$$

Since a weakly convergent sequence is bounded, we have

$$|\langle (A_n - A)w, v_n \rangle| \leq \|A_n w - Aw\|_{V'} \|v_n\| \leq c \|A_n w - Aw\|_{V'} \rightarrow 0$$

as $n \rightarrow \infty$ by Lemma 3.1. The second term $|\langle Aw, v_n - v \rangle| \rightarrow 0$ since $v_n \rightharpoonup v$. ■

The weak solution of (1.1) $u(q)$ depends on $q \in \mathcal{P}_{ad}$. Next we show the solution map from \mathcal{P}_{ad} into $C([0, T]; H)$ is continuous.

Lemma 3.3. *Let $q \in \mathcal{P}_{ad}$. Then the solution map $q \rightarrow u(q)$ from \mathcal{P}_{ad} into $C([0, T]; H)$ is continuous.*

Proof. Let $q_n \rightarrow q$ in \mathcal{P}_{ad} as $n \rightarrow \infty$. Since $u(t; q)$ is the weak solution of (1.1) for any $q \in \mathcal{P}_{ad}$, we have the following estimate

$$(3.2) \quad \begin{aligned} &\max_{0 \leq t \leq T} (\|u(t; q_n)\|^2 + |u'(t; q_n)|^2) + \|u''(t; q_n)\|_{L^2(0, T; V')}^2 \\ &\leq C \left[\|u_0\|^2 + |u_1|^2 + \|f\|_{L^2(0, T; H)}^2 \right], \end{aligned}$$

where C is a constant independent of $q \in \mathcal{P}_{ad}$. Estimate (3.2) shows that $u(t; q_n)$ is bounded in $W(0, T)$. Since $W(0, T)$ is reflexive, we can choose a subsequence $u(t; q_{n_k})$ weakly convergent to a function z in $W(0, T)$. The fact that $u(t; q_n)$ is bounded in $W(0, T)$ implies that $u(t; q_n)$ is bounded in $L^2(0, T; V)$, so $u(t; q_{n_k})$ weakly converges to a function z in $L^2(0, T; V)$. Since V is compactly imbedded in H , then by the classical compactness theorem in [8] $u(t; q_n) \rightarrow z$ in $L^2(0, T; H)$. Using Cauchy Schwartz inequality, $|\langle \sin(u_{m_k}) - \sin(z), w_k \rangle_{L^2(0, T; H)}| \leq \|\sin(u_{m_k}) - \sin(z)\|_{L^2(0, T; H)} \rightarrow 0$ as $k \rightarrow \infty$.

By (3.2) the derivatives $u'(t; q_{n_k})$ and z' are uniformly bounded in $L^\infty(0, T; H)$. Therefore functions $\{u(t; q_{n_k}), z\}_{k=1}^\infty$ are equicontinuous in $C([0, T]; H)$. Thus $u(t; q_{n_k}) \rightarrow z$ in $C([0, T]; H)$.

In particular, $u(t; q_{n_k})z(t)$ in H and $u(t; q_{n_k}) \rightharpoonup z(t)$ weakly in V for any $t \in [0, T]$. By Lemma 3.2, $A_{n_k}u(t; q_{n_k}) \rightharpoonup Az(t)$ weakly in V' . Now we see that z satisfies equation (2.8), i.e. it is the weak solution $u(q)$. The uniqueness of the weak solutions implies that $u(q_n) \rightarrow u(q)$ as $n \rightarrow \infty$ in $C([0, T]; H)$ for the entire sequence $u(q_n)$. Thus $u(t; q_n) \rightarrow u(q)$ in $C([0, T]; H)$ as $q_n \rightarrow q$ in \mathcal{P}_{ad} as claimed.

■

Theorem 3.4. *Let $q \in \mathcal{P}_{ad}$. Then the solution maps $q \rightarrow u(q)$ from \mathcal{P}_{ad} into $C([0, T]; V)$ and $q \rightarrow u'(q)$ from \mathcal{P}_{ad} into $C([0, T]; H)$ are continuous.*

Proof. We prove this result for approximate solution u_m and then extend the proof for the weak solution u . Fix $m \in \mathbb{N}$. Suppose that $q_n \rightarrow q$ in \mathcal{P}_{ad} as $n \rightarrow \infty$. Then we claim $u_m(q_n) \rightarrow u(q)$ in $C([0, T]; V)$ and $u'_m(q_n) \rightarrow u'(q)$ in $C([0, T]; H)$. The approximate solutions $u_m(q_n)$ and $u_m(q)$ satisfy

$$(3.3) \quad \begin{aligned} u''_m(q_n) + A_n u_m(q_n) &= P_m f + u_m(q_n) - \alpha_n u'_m(q_n) - \delta_n P_m \sin(u_m(q_n)), \\ u''_m(q) + A u_m(q) &= P_m f + u_m(q) - \alpha u'_m(q) - \delta P_m \sin(u_m(q)), \end{aligned}$$

Note that $A = A_\beta$ and $A_n = A_{\beta_n}$. Let $w = u_m(q_n) - u_m(q)$. Using (3.3) and taking H inner product we have,

$$(3.4) \quad \begin{aligned} (w'' + A_n(w), w') &= ((A - A_n)u_m(q), w') + (w, w') - \alpha_n |w'|^2 \\ &+ (\alpha - \alpha_n)(u'_m(q), w') - \delta_n (P_m(\sin(u_m(q_n)) - \sin(u_m(q))), w') \\ &+ (\delta - \delta_n)(P_m \sin(u_m(q)), w'). \end{aligned}$$

We have $w(t) \in L^2(0, T; V)$, $w'(t) \in L^2(0, T; H)$ and $w'' + A_n(w) \in L^2(0, T; H)$. Integrating (3.4) from 0 to t we have,

$$(3.5) \quad \begin{aligned} |w'(t)|^2 + \|w(t)\|^2 &\leq \int_0^t \|(A - A_n)u_m(q)\|_{V'}^2 ds + \int_0^t |w'(s)|^2 ds \\ &+ |\alpha - \alpha_n| \int_0^t |u'_m(s; q)|^2 ds + |\alpha - \alpha_n| \int_0^t |w'(s)|^2 ds \\ &+ |\delta - \delta_n| \int_0^t \|u_m(s; q)\|^2 ds + |\alpha_n| \int_0^t |w'(s)|^2 ds + |\delta_n| \int_0^t \|w(s)\|^2 ds \\ &+ |\delta_n| \int_0^t |w'(s)|^2 ds. \end{aligned}$$

In a finite dimensional normed space all norms are equivalent. Hence there exists a constant $C(m)$ such that $\|w'(s)\| \leq C(m)|w'(s)|$ for any $s \in [0, T]$.

Now the Gronwall's inequality and the energy estimate (3.2) give

$$(3.6) \quad \begin{aligned} &|u'_m(t; q_n) - u'_m(t; q)|^2 + \|u_m(t; q_n) - u_m(t; q)\|^2 \\ &\leq c(m) \left(\int_0^T \|(A - A_n)u_m(s; q)\|_{V'}^2 ds + |\alpha - \alpha_n| + |\delta - \delta_n| \right). \end{aligned}$$

By the assumption $q_n \rightarrow q$ in \mathcal{P}_{ad} , that is $\alpha_n \rightarrow \alpha$, $\delta_n \rightarrow \delta$ and $\beta_n \rightarrow \beta$ in \mathcal{P}_{ad} as $n \rightarrow \infty$. The integral term in the right hand side of (3.6) approaches zero by Lemma 3.1 and the Lebesgue Dominated Convergence Theorem. Hence the required convergence $u_m(q_n) \rightarrow u_m(q)$ in $C([0, T]; V)$ and $u'_m(q_n) \rightarrow u'_m(q)$ in $C([0, T]; H)$ as $n \rightarrow \infty$ follows.

Note that the mapping $[0, T] \times \mathcal{P} \rightarrow H$ defined by $(s, q) \rightarrow u(s; q)$ is continuous, since $q \rightarrow u(q) \in C([0, T]; H)$ is continuous by Lemma 3.3. Therefore the mapping $[0, T] \times \mathcal{P} \rightarrow H$

defined by $(s, q) \rightarrow \sin(u(s; q))$ is continuous. Thus it takes the compact set $[0, T] \times \mathcal{P}$ into a compact set in H , and the uniform convergence of the integrals in

$$(3.7) \quad \int_0^T |\sin(u(s; q)) - P_m \sin(u(s; q))|^2 ds \rightarrow 0, \quad m \rightarrow \infty$$

Therefore $u(q_n) \rightarrow u(q)$, $m \rightarrow \infty$ in $C([0, T]; V)$ as claimed. Similar argument can be used for the convergence of the derivatives $u'(q_n) \rightarrow u'(q)$ in $C([0, T]; H)$. Thus the minimization problem in (1.4) has a solution if the minimization problem is restricted to compact subset of \mathcal{P}_{ad} .

■

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