



**WEAK SOLUTION FOR HYPERBOLIC EQUATIONS WITH A NON-LOCAL
CONDITION**

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ABSTRACT. In this paper, we study hyperbolic equations with a non-local condition. We prove the existence and uniqueness of weak solutions, using energy inequality and the density of the range of the operator generated by the problem.

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1. INTRODUCTION

Various problems arising in heat conduction [5], [6], [8], chemical engineering [7], thermo-elasticity [14], and plasma physics [12] can be reduced to the non-local problems with integral boundary conditions. This type of boundary value problems has been investigated in [1], [3], [5], [6], [7], [8], [14], [16] for parabolic equations and in [2], [11], [15] for hyperbolic equations. Boundary value problems with integral conditions constitute a very interesting and important class of problems. For comments on their importance, we refer the reader to the above papers. This paper is a continuation of the mentioned papers, our goal is to prove the existence and uniqueness of weak solutions for one-dimensional wave equations with a non-local boundary condition.

Consider the equation

$$(1.1) \quad \frac{\partial^2 U}{\partial t^2} - \frac{\partial^2 U}{\partial x^2} + \frac{\partial U}{\partial t} + \frac{\partial U}{\partial x} + U = F(t, x),$$

in the rectangular domain $\Omega = (0, T) \times (0, 1)$.

To equation (1.1) we attach the initial conditions

$$(1.2) \quad U(0, x) = \Phi(x),$$

$$(1.3) \quad U_t(0, x) = \Psi(x),$$

Dirichlet boundary condition

$$(1.4) \quad U(t, 1) - U(t, 0) = 0,$$

and the non-local boundary condition

$$(1.5) \quad \int_0^1 U(t, x) dx = 0.$$

We assume that $\Phi(x), \Psi(x) \in L_2(0, 1)$ are known functions and satisfy the compatibility conditions

$$\Phi(1) - \Phi(0) = 0, \Psi(1) - \Psi(0) = 0 \text{ and } \int_0^1 \Phi(x) dx = \int_0^1 \Psi(x) dx = 0.$$

Such equations become more complicated when studied with a non-local boundary condition. For that, we reduce (1.1)-(1.5) to an equivalent problem.

Lemma 1.1. *Problem (1.1)-(1.5) is equivalent to the following problem*

$$(PR) \quad \left\{ \begin{array}{l} \frac{\partial^2 U}{\partial t^2} - \frac{\partial^2 U}{\partial x^2} + \frac{\partial U}{\partial t} + \frac{\partial U}{\partial x} + U = F(t, x), \\ U(0, x) = \Phi(x), \\ U_t(0, x) = \Psi(x), \\ U(t, 1) - U(t, 0) = 0, \\ U_x(t, 1) - U_x(t, 0) = - \int_0^1 F(t, x) dx. \end{array} \right.$$

Proof. Let $U(t, x)$ be a solution of (1.1)-(1.5). Integrating (1.1) with respect to x over $(0, 1)$, and taking in account (1.5)-(1.5), we obtain

$$(1.6) \quad U_x(t, 1) - U_x(t, 0) = - \int_0^1 F(t, x) dx.$$

Let now $U(t, x)$ be a solution of (PR), we are required to show that

$$\int_0^1 U(t, x) dx = 0, \forall t \in (0, T).$$

For this end we integrate again (1.1) with respect to x and obtain

$$\frac{d^2}{dt^2} \int_0^1 U(t, x) dx + \frac{d}{dt} \int_0^1 U(t, x) dx + \int_0^1 U(t, x) dx = 0, \forall t \in (0, T),$$

by virtue of the compatibility conditions

$$\int_0^1 U(0, x) dx = 0 \text{ and } \int_0^1 U_t(0, x) dx = 0,$$

we get

$$\int_0^1 U(t, x) dx = 0.$$

■

Introduce now the new unknown function $u(t, x) = U(t, x) - w(t, x)$, where

$$w(t, x) = \frac{x(1-x)}{2} \int_0^1 F(t, x) dx.$$

Then (PR) is transformed into

$$(Pr) \quad \begin{cases} \ell u \equiv \frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} + u = f(t, x), \\ \ell_0 u \equiv u(0, x) = \varphi(x), \\ \ell_1 u \equiv u_t(0, x) = \psi(x), \\ u(t, 1) - u(t, 0) = 0, \\ u_x(t, 1) - u_x(t, 0) = 0, \end{cases}$$

where

$$\begin{aligned} f(t, x) &= F(t, x) - \frac{x(1-x)}{2} \int_0^1 F_{tt}(t, x) dx \\ &\quad - \frac{x(1-x)}{2} \int_0^1 F_t(t, x) dx + \frac{(x^2 + x - 3)}{2} \int_0^1 F(t, x) dx, \\ \varphi(x) &= \Phi(x) - \frac{x(1-x)}{2} \int_0^1 F(0, x) dx, \end{aligned}$$

and

$$\psi(x) = \Psi(x) - \frac{x(1-x)}{2} \int_0^1 F_t(0, x) dx.$$

2. ABSTRACT FORMULATION OF THE BOUNDARY PROBLEM

We consider the problem (Pr) as a solution of the operational equation

$$Lu = F,$$

where $L = (\ell, \ell_0, \ell_1)$ with domain of definition $D(L)$ consisting of functions u belonging to the Sobolev space $H^2(\Omega)$ and satisfying the boundary conditions of (Pr). The operator L is

considered from E to W , where E is the Banach space consisting of functions $u \in L_2(\Omega)$ having the finite norm

$$\|u\|_E^2 = \sup_{0 \leq \tau \leq T} \left[\int_0^1 (u^2 + u_t^2 + u_x^2)(\tau, x) dx \right] + \int_{\Omega} u_t^2(t, x) dt dx < \infty$$

and satisfying the boundary conditions of (Pr) and W is the Hilbert space obtained by completion of $L_2(\Omega) \times H^1(0, 1) \times L_2(0, 1)$ with respect to the norm

$$\|F\|_W^2 = \int_{\Omega} f^2(t, x) dt dx + \int_0^1 [\varphi^2(x) + \varphi'^2(x)] dx + \int_0^1 \psi^2(x) dx.$$

The inner product in W is defined by:

$$(F, Z)_W = (f, w)_{0, \Omega} + (\varphi, w_0)_{1, (0, 1)} + (\psi, w_1)_{0, (0, 1)},$$

where $F = (f, \varphi, \psi)$, $Z = (w, w_0, w_1)$ belongs to W and $(\cdot, \cdot)_{0, \Omega}$, $(\cdot, \cdot)_{0, (0, 1)}$ and $(\cdot, \cdot)_{1, (0, 1)}$ denote the inner product in $L_2(\Omega)$, $L_2(0, 1)$ and $H^1(0, 1)$ respectively.

3. A PRIORI ESTIMATES

Here we establish an energy inequality which ensures the uniqueness of the weak solution.

Theorem 3.1. *For the problem (Pr), we have*

$$(3.1) \quad \|u\|_E \leq c_0 \|Lu\|_W, \forall u \in D(L),$$

where $c_0 > 0$ is independent on u .

Proof. Define the operator

$$Mu = 2u_t,$$

and consider the scalar product $(\ell u, Mu)_{0, \Omega^\tau}$, where $0 \leq \tau \leq T$, and $\Omega^\tau = (0, \tau) \times (0, 1)$. Employing integration by parts, we obtain

$$\begin{aligned} 2(\ell u, u_t)_{0, \Omega^\tau} &= \int_0^1 [u^2 + u_t^2 + u_x^2](\tau, x) dx + 2 \int_{\Omega^\tau} u_t^2(t, x) dt dx \\ &\quad + 2 \int_{\Omega^\tau} [u_x(t, x) \times u_t(t, x)] dt dx - \int_0^1 u^2(0, x) dx \\ &\quad - \int_0^1 u_t^2(0, x) dx - \int_0^1 u_x^2(0, x) dx \\ &\quad - 2 \int_0^\tau [u_x(t, 1) \times u_t(t, 1) - u_x(t, 0) \times u_t(t, 0)] dt. \end{aligned}$$

Taking into account the initial and boundary conditions of (Pr), we see that

$$(3.2) \quad \begin{aligned} \int_0^1 [u^2 + u_t^2 + u_x^2](\tau, x) dx + 2 \int_{\Omega^\tau} u_t^2(t, x) dt dx &= 2(\ell u, u_t)_{0, \Omega^\tau} \\ &\quad - 2 \int_{\Omega^\tau} [u_x(t, x) \times u_t(t, x)] dt dx \\ &\quad + \int_0^1 \psi^2(x) dx + \int_0^1 [\varphi^2(x) + \varphi'^2(x)] dx. \end{aligned}$$

We now apply the ε -inequality $2|ab| \leq \varepsilon a^2 + \frac{1}{\varepsilon} b^2, \varepsilon > 0$ to the first and second terms on the right-hand side of (3.2) and employ Gronwall's Lemma (see e.g. Lemma 3.4 [13]), we get the inequality

$$(3.3) \quad \int_0^1 (u^2 + u_t^2 + u_x^2)(\tau, x) dx + \int_{\Omega^\tau} u_t^2(t, x) dt dx \leq c_0^2 \|Lu\|_W^2$$

where

$$\|Lu\|_W^2 = \int_{\Omega} f^2(t, x) dt dx + \int_0^1 [\varphi^2(x) + \varphi'^2(x)] dx + \int_0^1 \psi^2(x) dx.$$

Now, as the right-hand side of (3.3) is independent of τ , replacing the left-hand side by its upper bound with respect to τ in the interval $(0, T)$, we obtain the desired inequality. This completes the proof. ■

4. EXISTENCE AND UNIQUENESS

For existence of the weak solution for (Pr), we shall prove that the range $\mathfrak{R}(L)$ is dense in W' , where $W' = E^* \times H^{-1}(0, 1) \times L_2(0, 1)$, $W \subset W'$ and E^* is the dual space of E with respect to the canonical bilinear form $\langle u, v \rangle$, $u \in E$ and $v \in E^*$, which is the extension by continuity of the bilinear form (u, v) , where $u \in L_2(\Omega)$ and $v \in E$. First consider $u \in D_0(L)$ where $D_0(L) = \{u \in D(L) / \ell_0 u = \ell_1 u = 0\}$, then (Pr) becomes

$$(Pr)_0 \quad \begin{cases} \ell u \equiv \frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} + u = f(t, x), \\ \ell_0 u \equiv u(0, x) = 0, \\ \ell_1 u \equiv u_t(0, x) = 0, \\ u(t, 1) - u(t, 0) = 0, \\ u_x(t, 1) - u_x(t, 0) = 0. \end{cases}$$

Our aim here is to prove existence of weak solutions of $(Pr)_0$. The proof is based on an energy inequality and the density of the range of the operators generated by the studied problem.

Analogous to the problem $(Pr)_0$, we consider its dual problem. We denote by ℓ^* the formal dual of the operator ℓ , which is defined with respect to the inner product in the space $L_2(\Omega)$ using

$$(4.1) \quad (\ell u, v) = (u, \ell^* v) \quad \text{for all } u, v \in C_0^2(\Omega),$$

where (\cdot, \cdot) stands for the inner product in $L_2(\Omega)$.

Let

$$(Pr)_0^* \quad \begin{cases} \ell^* v \equiv \frac{\partial^2 v}{\partial t^2} - \frac{\partial^2 v}{\partial x^2} + \frac{\partial v}{\partial t} + \frac{\partial v}{\partial x} + v = g(t, x), \\ \ell_0^* v \equiv v(T, x) = 0, \\ \ell_1^* v \equiv v_t(T, x) = 0, \\ v(t, 1) - v(t, 0) = 0, \\ v_x(t, 1) - v_x(t, 0) = 0. \end{cases}$$

The solution of $(Pr)_0$ will be considered as a solution of the operational equation:

$$(4.2) \quad \ell u = f, \quad u \in D(\ell),$$

and the solution of $(Pr)_0^*$ as a solution of the operational equation:

$$(4.3) \quad \ell^* v = g, \quad v \in D(\ell^*).$$

To solve the equation (4.2) for every $f \in E^*$, we establish the following existence and uniqueness theorems of weak solutions for problems $(Pr)_0$ and $(Pr)_0^*$.

Theorem 4.1. For the problem $(Pr)_0$ (resp. $(Pr)_0^*$) we have

$$(4.4) \quad \|u\|_E \leq c_1 \|\ell u\|_{E^*}, \forall u \in E$$

$$(4.5) \quad \|v\|_E \leq c_1^* \|\ell^* v\|_{E^*}, \forall v \in E^*.$$

where the constants $c_1 > 0$ and $c_1^* > 0$ are independent on u and v .

Proof. An application of (3.1) gives (4.4) for $u \in D(\ell)$. For $u \in E$, we use the regularization operators of Friedreichs [9], [10] to conclude that (4.4) holds true. ■

Theorem 4.2. For all functions $f \in E^*$ (resp. $g \in E^*$) there exists one and only one weak solution of the problem $(Pr)_0$ (resp. $(Pr)_0^*$).

Proof. We mention that from the inequality (4.4) follows immediately the uniqueness of the solutions. It also ensures the closure of the range set $\mathfrak{R}(\ell)$ of the operator ℓ .

An application of the Theorem II.19 in [4] with the inequality (4.5) give $\mathfrak{R}(\ell) = E^*$. ■

The second part of Theorems 4.1-4.2 can be proved in a similar way by using the operator $M^*v = 2v_t$.

Now we need the following Lemma.

Lemma 4.3. If $w \in E$ and for all $u \in D_0(L)$, we have

$$\langle \ell u, w \rangle_{E^*, E} = 0,$$

then $w = 0$.

Proof. It sufficient to show that $\mathfrak{R}(\ell)$ is dense in E^* . The fact that $\mathfrak{R}(\ell) = E^*$; results directly from Theorem 4.1. It remains to prove that the inclusion $\overline{\mathfrak{R}(\ell)} \subseteq \mathfrak{R}(\ell)$. Indeed, let $\{f_k\}_{k \in \mathbb{N}}$ be a Cauchy sequence in the space E^* , which consists of elements of set $\mathfrak{R}(\ell)$. Then it corresponds to a sequence $\{u_k\}_{k \in \mathbb{N}} \subseteq D(\ell)$ such that: $\ell u_k = f_k, k \in \mathbb{N}$.

From the inequality (3.1), we conclude that the sequence $\{u_k\}$ is also a Cauchy sequence in the space E and converges to an element u in E , we define the element

$$\ell u = f(f = \lim_{k \rightarrow \infty} f_k).$$

This establishes the inclusion $\overline{\mathfrak{R}(\ell)} \subseteq \mathfrak{R}(\ell)$. ■

To this end, we show that the following existence theorem:

Theorem 4.4. The range $\mathfrak{R}(L)$ of the operator L is dense in W' .

Proof. Since W' is a Hilbert space, the density of $\mathfrak{R}(L)$ in W' is equivalent to the orthogonality of the vector $Z = (w, w_0, w_1) \in W'$ to the set $\mathfrak{R}(L)$, i.e. the equality

$$(4.6) \quad \langle \ell u, w \rangle_{E^*, E} + (\varphi, w_0)_{1, (0,1)} + (\psi, w_1)_{0, (0,1)} = 0,$$

implying that $Z = 0$. In particular, put $u \in D_0(L)$ in (4.6). Then, $\langle \ell u, w \rangle_{E^*, E} = 0$ and we conclude by Lemma 4.3 that $w = 0$, so it follows from (4.6) that $(\varphi, w_0)_{1, (0,1)} + (\psi, w_1)_{0, (0,1)} = 0$. But since the range of the trace operators ℓ_0 and ℓ_1 are dense in $H^1(0, 1)$ and $L_2(0, 1)$ respectively, thus $w_0 = w_1 = 0$. Consequently, $Z = 0$. Hence $\overline{\mathfrak{R}(L)} = W'$. ■

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