A THIRD ORDER HYPERBOLIC EQUATION WITH NONLOCAL CONDITIONS.

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Abstract

In this paper, we study a mixed problem for a third order hyperbolic equation with non classical boundary condition. We prove the existence and uniqueness of the solution. The proof of the uniqueness is based on a priori estimate and the existence is established by Fourier’s method.

Keywords: nonlocal Boundary Condition, Energy Inequalities, hyperbolic equation of mixed type.

INTRODUCTION

In the set \( \Omega = (0,T) \times (0,1) \), we consider the equation

\[
\frac{\partial^3 u}{\partial t^3} + \frac{1}{x^2} \left( \frac{\partial}{\partial x} \left( x^4 \frac{\partial^2 u}{\partial x \partial t} \right) \right) + k \frac{\partial^2 u}{\partial t^2} = F(t,x), \quad k \geq 0, \quad (1.1)
\]

To equation (1.1) we attach the initial conditions:

\[
u(0,x) = \varphi(x) \quad x \in (0,1), \quad (1.2)
\]

\[
\frac{\partial u(0,x)}{\partial t} = \psi(x) \quad x \in (0,1), \quad (1.3)
\]

\[
\frac{\partial^2 u(0,x)}{\partial t^2} = \theta(x) \quad x \in (0,1), \quad (1.4)
\]

and the integral conditions :

\[
\int_0^1 u(t,x)dx = 0, \quad \int_0^1 x^2u(t,x)dx = 0 \quad \text{for} \quad t \in (0,T) \quad (1.5)
\]

Where \( \varphi(x), \psi(x), \theta(x) \in L_2(0,1) \) are known functions which satisfy the compatibility conditions given in (1.5).

Integral boundary conditions for evolution problems have various applications in chemical engineering, thermoelasticity, underground water flow and population dynamics.

The boundary value problems with integrals conditions are mainly motivated by the work of Samarskii [7]. Two-point boundary value problems for parabolic equations, with an integral condition, are investigated using the energy inequalities method in [3, 4, 5, 8]. And recently parabolic and hyperbolic equations with integral boundary condition are treated by Fourier’s method in [1, 2].
The presence of nonlocal conditions raises complications in applying standard methods to solve (1.1)-(1.5). Therefore to overcome this difficulty we will transfer this problem to another which we can handle more effectively. For that, we have the following lemma.

**Lemma 1.** Problem (1.1)-(1.5) is equivalent to the following problem

\[
\begin{align*}
\frac{\partial u}{\partial t} - \frac{1}{x} \left( \frac{\partial}{\partial x} \left( x \frac{\partial u}{\partial x} \right) \right) + k \frac{\partial^2 u}{\partial x^2} &= f(t, x) \\
\frac{\partial u}{\partial t}(0, x) &= \phi(x) \\
\frac{\partial^2 u}{\partial x^2}(0, x) &= 0(x) \\
\frac{\partial u}{\partial t}(t, 1) &= \frac{1}{2} \int_0^1 (x^2 - 1) f(t, x) \, dx \\
\frac{\partial^2 u}{\partial x^2}(t, 1) &= -\int_0^1 x^2 f(t, x) \, dx
\end{align*}
\]

(Pr)

Proof. Let \( u(t, x) \) be a solution of (1.1)-(1.5). Integrating equation (1.1) with respect to \( x \) over \((0,1)\), and taking into account of (1.5), we obtain

\[
- \int_0^1 x^2 \frac{\partial^2 u}{\partial x^2} \, dx = \int_0^1 F(t, x) \, dx
\]

And so

\[
\frac{\partial^2 u}{\partial x^2}(t, 1) + 2 \frac{\partial u}{\partial t}(t, 1) = -\int_0^1 F(t, x) \, dx
\]

To eliminate the second nonlocal condition

\[
\int_0^1 x^2 u(t, x) \, dx = 0
\]

multiplying both sides of (1.1) by \( x^2 \) and integrating the resulting over \((0,1)\), and taking in account of (1.5), we obtain:

\[
\frac{\partial^2 u}{\partial x^2}(t, 1) = -\int_0^1 x^2 F(t, x) \, dx
\]

These may also be written:

\[
\frac{\partial u}{\partial t}(t, 1) = \frac{1}{2} \left( x^2 - 1 \right) F(t, x) \, dx
\]

And

\[
\frac{\partial^2 u}{\partial x^2}(t, 1) = -\int_0^1 x^2 F(t, x) \, dx
\]

Let now \( u(t, x) \) be a solution of (Pr), it remains to prove that:

\[
\int_0^1 u(t, x) \, dx = 0
\]

And

\[
\int_0^1 x^2 u(t, x) \, dx = 0
\]

We integrate Eq.(1.1) with respect to \( x \), we obtain:

\[
\frac{d^3}{dt^3} \int_0^1 u(t, x) \, dx + k \frac{d^2}{dt^2} \int_0^1 u(t, x) \, dx = 0, \quad t \in (0, T)
\]

And it also follows that:

\[
\frac{d^3}{dt^3} \int_0^1 x^2 u(t, x) \, dx + k \frac{d^2}{dt^2} \int_0^1 x^2 u(t, x) \, dx = 0, \quad t \in (0, T)
\]

So we have:

\[
\int_0^1 u(t, x) \, dx = c_1 + c_2 + c_3 e^{-it}, \int_0^1 x^2 u(t, x) \, dx = d_1 + d_2 + d_3 e^{-it}
\]

By virtue of the compatibility conditions, we get:

\[
\int_0^1 u(t, x) \, dx = 0 \quad \text{and} \quad \int_0^1 x^2 u(t, x) \, dx = 0
\]

Introduce now the new function:

\[
v(x, t) = u(x, t) - u_0(x, t), \quad \text{where}
\]

\[
u_0(x, t) = a(x) \int_0^t m(t) \, dt + \beta(x) \int_0^t m(t) \, dt, a(x) = -x^2 + x^3, \beta(x) = 3x^2 - 2x^3,
\]

\[
m(t) = -\int_0^t x^2 F(t, x) \, dx, m_0(t) = \frac{1}{2} \int_0^t (x^2 - 1) F(t, x) \, dx
\]

Then (Pr) is transformed into the following problem

\[
(Pr)_2
\]

\[
\begin{align*}
\frac{\partial u}{\partial t} - \frac{1}{x} \left( \frac{\partial}{\partial x} \left( x \frac{\partial u}{\partial x} \right) \right) + k \frac{\partial^2 u}{\partial x^2} &= f(t, x) \\
\frac{\partial u}{\partial t}(0, x) &= \phi(x) \\
\frac{\partial^2 u}{\partial x^2}(0, x) &= 0(x) \\
\frac{\partial u}{\partial t}(t, 1) &= \frac{1}{2} \int_0^1 (x^2 - 1) f(t, x) \, dx \\
\frac{\partial^2 u}{\partial x^2}(t, 1) &= -\int_0^1 x^2 F(t, x) \, dx
\end{align*}
\]

Where

\[
f(t, x) = F(t, x) + a(x) \int_0^t \left( kF(t, x) + F_0(t, x) \right) \, dt + \frac{\beta(x)}{2} \int_0^t \left( 1 - x^2 \right) F(t, x) \, dt + \gamma(t, x),
\]

\[
\gamma(t, x) = (-10x^2 + 18x^3)m(t) + (30x^2 - 6x^3)m_0(t)
\]

\[
\Psi(x) = \psi(x) + a(x) \int_0^1 x^2 F(0, x) \, dx + \frac{\beta(x)}{2} \int_0^1 (1 - x^2) F(0, x) \, dx
\]

\[
\Theta(x) = \theta(x) + a(x) \int_0^1 x^2 F(0, x) \, dx + \frac{\beta(x)}{2} \int_0^1 (1 - x^2) F_0(0, x) \, dx
\]
2. A PRIORI ESTIMATE:

We consider (Pr) as a solution of the operator equation
\[ L v = \mathcal{F}, \]
where \( L = (\ell, l, p, q) \), \( \mathcal{F} = (f, \varphi, \Psi, \Theta) \). The operator \( L \) is acting from the Banach space \( D(L) = E \) to \( F \) where space \( D(L) = E \) to \( F \) where:
\[ E = \{ v : x^2 \frac{\partial^2 v}{\partial t^2} + x^2 \frac{\partial^2 v}{\partial x \partial t} \in L_2(0,1) \} \]

With respect to the norm
\[ \| v \|_E^2 = \int_0^1 \left( \frac{\partial^2 v}{\partial t^2} + \frac{\partial^2 v}{\partial x \partial t} \right)^2 \, dx \]

Here \( F \) is the Hilbert space with the norm
\[ \| \mathcal{F} \|_F^2 = \| (f, \varphi, \Psi, \Theta) \|_F^2 = \int_0^1 f^2 + \int_0^1 \Psi^2 + (\Psi')^2 \]

Theorem 1. For (Pr), we have
\[ \| v \|_E \leq C \| L v \|_F, \]

where \( C > 0 \) is independent of \( v \).

Proof. Let \( M v = 2x^2 \frac{\partial^2 v}{\partial t^2} \)

Consider the scalar product \( (\ell, m) \), and integrating over \( \Omega^+ = (0, \tau) \times (0,1) \), we get
\[ (\ell, M v)_{(\omega^+)} = \int_\Omega f^2 + \int_\Omega \psi^2 + (\psi')^2 \]

We now apply an \( \varepsilon \)-inequality to the term \( (\ell, x^2 \frac{\partial^2 v}{\partial t^2}) \)

we obtain:
\[ (\ell, x^2 \frac{\partial^2 v}{\partial t^2}) \leq \frac{1}{\varepsilon_1} \int_\Omega f^2 + \varepsilon_1 \int_\Omega x^2 \left( \frac{\partial^2 v}{\partial t^2} \right)^2 \]

Combining equality (2.1) and inequality (2.2), and since \( (x \leq 1) \) we obtain:

Next choosing \( \varepsilon_1 \) as \( 2k > \varepsilon_1 \).

The left-hand side of (2.3) is independent of \( \tau \), hence replacing the right-hand side by its upper bound with respect to \( \tau \), in the interval \([0, T]\), we obtain the desired inequality.

This completes the proof.

3. EXISTENCE AND UNIQUENESS OF SOLUTION

We shall establish the existence of solution of (Pr). For this we make use of the Fourier’s method.

Consider the function \( v_n(\tau, x) = T_n(\tau) X_n(x) \) where \( X_n(\tau) \) is an eigenfunction of the BVP

\[
\begin{align*}
\frac{1}{x^2} \left( \frac{\partial}{\partial x} \left( x^4 \frac{\partial^2 \varphi}{\partial x \partial \tau} \right) \right) - k X_n &= \lambda_n X_n \\
X_n(1) &= X_n(0) \\
\frac{\partial X_n}{\partial x}(1) &= 0
\end{align*}
\]

\( \lambda_n, n = 1, 2, \ldots \) is called the eigenvalue corresponding to the eigenfunction \( X_n(x) \), and \( T_n(\tau) \) is satisfying the initial problem

\[
\begin{align*}
\frac{d^2 T_n}{d\tau^2} - \lambda_n \frac{dT_n}{d\tau} &= f(\tau) \\
T_n(0) &= \varphi_n \\
\frac{dT_n}{d\tau}(0) &= \Psi_n \\
\frac{d^2 T_n}{d\tau^2}(0) &= \Theta_n
\end{align*}
\]

\( \varphi(x) = \sum_{n=1}^{\infty} \varphi_n X_n(x) \)

\( \Psi''(x) = \sum_{n=1}^{\infty} \Psi''_n X_n(x) \)

\( \Theta(x) = \sum_{n=1}^{\infty} \Theta_n X_n(x) \)
\[ f(t, x) = \sum_{n=1}^{\infty} f_n(t) X_n(x) \]

And by the Parseval-Steklov equality

\[
\|f\|_{L^2(\Omega)}^2 = \sum_{n=1}^{\infty} \phi_n^2,
\]

\[
\|\Psi\|_{L^2(\Omega)}^2 = \sum_{n=1}^{\infty} \psi_n^2,
\]

\[
\|\Theta\|_{L^2(\Omega)}^2 = \sum_{n=1}^{\infty} (\theta_n')^2,
\]

\[
\|\Theta\|_{L^2(\Omega)}^2 = \sum_{n=1}^{\infty} \Theta_n^2,
\]

And

\[
\int_0^1 f(t, x) dx = \sum_{n=1}^{\infty} f_n^2(t).
\]

Hence

\[
\int_0^1 f^2(t, x) dx = \sum_{n=1}^{\infty} \int_0^1 f_n^2(t).
\]

Then direct computation yields:

\[
T_n(t) = \phi_n + \Psi_n + \Theta_n \left( \frac{\exp(\lambda_n t)}{\lambda_n} - 1 \right) + \int_0^t f_n(t, \lambda_n x - \lambda_n t) dx dt
\]

\[
\int_0^1 x^2 X_n(x) X_m(x) dx = 0, n \neq m
\]

And

\[
\phi_n = \frac{\int_0^1 x^2 \phi(x) X_n(x) dx}{\int_0^1 x^2 X_n^2(x) dx}
\]

\[
\psi_n = \frac{\int_0^1 x^2 \psi(x) X_n(x) dx}{\int_0^1 x^2 X_n^2(x) dx}
\]

\[
\theta_n = \frac{\int_0^1 x^2 \theta(x) X_n(x) dx}{\int_0^1 x^2 X_n^2(x) dx}
\]

By principle of superposition, the solution of (Pr)2 is given by the series:

\[
v(t, x) = \sum_{n=1}^{\infty} T_n(t) X_n(x). \tag{3.1}
\]

Then we have:

**Theorem 2.** Let \( f, \Theta \in L^2(\Omega) \), and \( \Psi \in H^1(0,1) \).

Then the solution \( v(t, x) \) of (Pr)2 exists and is represented by series (3.1) which converges in \( E \).

**Proof.** Consider the partial sum

\[
S_N(t, x) = \sum_{n=1}^{N} T_n(t) X_n(x) \text{ of the series (3.1)} \text{ then by theorem 1.}
\]

\[
\left\| \sum_{n=1}^{N} T_n(t) X_n(x) \right\|_{E}^2 \leq C \sum_{n=1}^{N} \left( \sum_{n=1}^{N} f_n^2(t) dt + \Theta_n^2 + (\Psi_n')^2 \right)
\]

(3.2)

The series \( \sum_{n=1}^{N} \int_0^1 f_n^2(t) dt, \sum_{n=1}^{N} \Theta_n^2, \) and \( \sum_{n=1}^{N} (\Psi_n')^2 \)

converge. Therefore, it follows from (3.2) that the series (3.1) converges in \( E \) and accordingly its sum \( v \in E \).

**REFERENCES**


