

TIME — PERIODIC WEAK SOLUTIONS

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ABSTRACT. In continuing from previous papers, where we studied the existence and uniqueness of the global solution and its asymptotic behavior as time t goes to infinity, we now search for a time-periodic weak solution $u(t)$ for the equation whose weak formulation in a Hilbert space H is

$$\frac{d}{dt} (u', v) + \delta(u', v) + \alpha b(u, v) + \beta a(u, v) + (G(u), v) = (h, v)$$

where: $' = d/dt$; $(,)$ is the inner product in H ; $b(u, v)$, $a(u, v)$ are given forms on subspaces $U \subset W$, respectively, of H ; $\delta > 0$, $\alpha > 0$, $\beta > 0$ are constants and $\alpha + \beta > 0$; G is the Gateaux derivative of a convex functional $J: V \subset H \rightarrow [0, \infty)$ for $V = U$, when $\alpha > 0$ and $V = W$ when $\alpha = 0$, hence $\beta > 0$; v is a test function in V ; h is a given function of t with values in H .

Application is given to nonlinear initial-boundary value problems in a bounded domain of R^n .

KEYWORDS AND PHRASES. Periodic weak solution, Gateaux derivative.

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1. INTRODUCTION.

In continuation of Brito [1], [2], where we studied existence and uniqueness of the global solution and its asymptotic behavior as time t goes to infinity, we now search for a time-periodic weak solution $u(t)$, i.e., such that

$$u(0) = u(T); u'(0) = u'(T)$$

for the equation whose weak formulation in a Hilbert space H is

$$\frac{d}{dt} (u', v) + \delta(u', v) + \alpha b(u, v) + \beta a(u, v) + (G(u), v) = (h, v) \quad (1.1)$$

where

$' = d/dt$; $(,)$ is the inner product in H ; $b(u, v)$, $a(u, v)$ are given forms on subspaces $U \subset W$, respectively, of H ; $\delta > 0$, $\alpha > 0$, $\beta > 0$ are constants and $\alpha + \beta > 0$; G is the Gateaux derivative of a convex functional

$J: V \subset H \rightarrow [0, \infty)$, for $V = U$, when $\alpha > 0$, and $V = W$, when $\alpha = 0$, hence $\beta > 0$; v is a test function in V ; h is a given function of t with values in H .

Application is given to initial-boundary value problems in a bounded domain Ω of \mathbb{R}^n for the following equations, in which $p > 2$ depends on n , $\alpha > 0$, $\beta > 0$, $k > 0$:

$$u'' + \delta u' - \Delta u + |u|^{p-2}u = h \quad (1.2)$$

$$u'' + \delta u' + \alpha \Delta^2 u - \beta \Delta u + u + |u|^{p-2}u = h \quad (1.3)$$

$$u'' + \delta u' + \alpha \Delta^2 u - \left\{ \beta + k \int_{\Omega} (\nabla u)^2 d\Omega \right\} \Delta u = h \quad (1.4)$$

and the generalization of (1.4) in a Hilbert space H

$$u'' + \delta u' + \alpha A^2 u + \beta Au + M(|A^{1/2}|^2)Au = h \quad (1.5)$$

for A a linear operator in H , M a real function.

For related problems, we refer to Biroli [3], Lovicar [4]; see also references in Brito [1].

2. PRELIMINARIES.

We consider three Hilbert spaces $U \subset W \subset H$ each continuously embedded and dense in the following.

We assume the injection $W \subset H$ compact.

Let $(,)$ denote the inner product in H and $| \cdot |$ its norm.

Let $a(u,v)$ and $b(u,v)$ be two continuous, symmetric, bilinear forms in W and U , respectively. We shall write $a(v)$ for $a(v,v)$, $b(v)$ for $b(v,v)$. We shall assume that $(a(v))^{1/2}$ defines in W a norm equivalent to the norm of W and, similarly, that $(b(v))^{1/2}$ defines in U a norm equivalent to the norm of U .

Let $c > 0$ be such that

$$c|v|^2 < a(v) \text{ for } v \text{ in } W. \quad (2.1)$$

Let A be a linear operator in H , with domain $D(A)$ such that $U \subset D(A) \subset W$ and

$$a(u,v) = (Au,v) \text{ for } u \text{ in } U, v \text{ in } W$$

$$b(u,v) = (Au, Av) \text{ for } u,v \text{ in } U$$

$$\delta > 0, \alpha > 0, \beta > 0 \text{ are constants and } \alpha + \beta > 0.$$

Assume

$$V = U \text{ if } \alpha > 0, \beta > 0;$$

$$V = W \text{ if } \alpha = 0, \beta > 0.$$

Consider a convex functional

$$J: V \rightarrow [0, \infty) \text{ such that } J(0) = 0.$$

Let $G: V \rightarrow H$ be the Gateaux derivative of J . We assume G is Gateaux differentiable, locally Lipschitz and $G(0) = 0$.

With these hypothesis, we have, from [2] Theorem 3.1 and [1] Lemma 2.1, respectively

THEOREM 2.1. Given u_0 in V , u_1 in H , h in $L^2(0,T;H)$, there is a unique function u such that

a) $u \in L^\infty(0,T;V)$; $u' \in L^\infty(0,T;H)$; $G(u) \in L^\infty(0,T;H)$

b) for all v in V , u satisfies,

$$\frac{d}{dt}(u',v) + \delta(u',v) + \alpha b(u,v) + \beta a(u,v) + (G(u),v) = (h,v) \quad (2.2)$$

c) u satisfies the initial conditions

$$u(0) = u_0; u'(0) = u_1 \quad (2.3)$$

d) u satisfies the energy equation

$$E(t) + \delta \int_0^t |u'(s)|^2 ds = E(0) + \int_0^t (h(s), u'(s)) ds \quad (2.4)$$

where

$$2E(t) = |u'(t)|^2 + \alpha b(u(t)) + \beta a(u(t)) + 2J(u(t)).$$

THEOREM 2.2. In the conditions of Theorem 2.1, the map $S: V \times H \rightarrow V \times H$ given by

$$S(u_0, u_1) = (u(t), u'(t))$$

is, for fixed t , (sequentially) weakly continuous (i.e., if $\phi_n \rightharpoonup \phi$ weakly in $V \times H$, then $s(\phi_n) \rightharpoonup s(\phi)$ weakly in $V \times H$).

We shall, further, assume that

$$2J(v) - (G(v),v) < 0 \text{ for } v \text{ in } V. \quad (2.5)$$

3. EXISTENCE OF TIME-PERIODIC WEAK SOLUTIONS.

We shall refer to $u(t)$ in the conditions of Theorem 2.1 as the solution of (2.2) with initial conditions (u_0, u_1) in $V \times H$, given by (2.3).

THEOREM 3.1. If $h \in C([0,T];H)$ there is at least one solution of (2.2) with initial condition in $V \times H$ such that

$$u(0) = u(T); u'(0) = u'(T). \quad (3.1)$$

PROOF. Take $v = u(t)$ in (2.2) multiplied by constant $2\gamma > 0$ and add it to the energy equation (2.4) differentiated and multiplied by 2, to obtain, with (2.5),

$$\begin{aligned} & \frac{d}{dt} - \{ |u'|^2 + \alpha b(u) + \beta a(u) + 2J(u) + 2\gamma(u, u') \} + \\ & + 2\gamma \{ |u'|^2 + \alpha b(u) + \beta a(u) + 2J(u) + 2\gamma(u, u') \} + \\ & + 2(\delta - 2\gamma) [|u'|^2 + \gamma(u', u)] \leq 2(h, u' + \gamma u). \end{aligned}$$

For $0 < \gamma < \delta/2$, let

$$w(t) = |u' + \gamma u|^2 + \alpha b(u) + \beta a(u) + 2J(u). \quad (3.2)$$

Then we have

$$\begin{aligned} w'(t) + 2\gamma w(t) & \leq 2(h, u' + \gamma u) - 2(\delta - 2\gamma)(u', u' + \gamma u) + \\ & + \gamma^2 \frac{d}{dt} - |u|^2 + 2\gamma^3 |u|^2. \end{aligned}$$

The right-hand side of the above inequality is equal to

$$2(h, u' + \gamma u) + 2(\gamma^2 u - (\delta - 2\gamma)u', u' + \gamma u) = \\ = 2(h, u' + \gamma u) - 2(\delta - 2\gamma)(u' + \gamma u, u' + \gamma u) + 2(\delta - \gamma)(\gamma u, u' + \gamma u).$$

Therefore

$$w'(t) + 2\gamma w(t) \leq 2(h, u' + \gamma u) + \frac{(\delta - \gamma)^2 \gamma^2 |u|^2}{2(\delta - 2\gamma)}. \tag{3.3}$$

Observing (2.1) and (3.2), we obtain

$$w(t) \geq |u' + \gamma u|^2 + \varepsilon |u|^2, \text{ with } \varepsilon = \alpha c^2 + \beta c > 0. \tag{3.4}$$

By assumption, $\beta + \alpha > 0$.

We choose $0 < \gamma < \delta/2$ so that

$$\rho = \frac{(\delta - \gamma)^2 \gamma^2}{2 \varepsilon (\delta - 2\gamma)} < 2\gamma. \tag{3.5}$$

This is possible, because it amounts to choosing γ so that

$$B(\gamma) = (\delta - \gamma)^2 \gamma - 4 \varepsilon (\delta - 2\gamma) < 0$$

and $\lim_{\gamma \rightarrow 0} B(\gamma) = -4 \varepsilon \delta < 0$.

It follows from (3.3), with (3.4), (3.5), that

$$w'(t) + 2\gamma w(t) \leq 2|h(t)| \sqrt{w(t) + \rho w(t)}.$$

Hence for $0 \leq t \leq T$,

$$w(t) \leq F(t) \tag{3.6}$$

where

$$F(t) = e^{-2\gamma t} \{w(0) + \int_0^t e^{2\gamma s} [2|h| \sqrt{w + \rho w}] ds\}. \tag{3.7}$$

Therefore, because of (3.6), we have

$$F'(t) \leq (\rho - 2\gamma)F(t) + 2|h(t)| \sqrt{F(t)}.$$

Let $F(t) = r$, with

$$r > \max_{0 \leq t \leq T} \frac{2|h(t)|}{2\gamma - \rho}.$$

Then $F'(t) < 0$. It follows, using (3.6), (3.7), that if $w(0) \leq r$ then $w(t) \leq r$, for $0 \leq t \leq T$.

Consider

$$K = \{(u_0, u_1) \in V \times H; |u_1 + \gamma u_0|^2 + \alpha b(u_0) + \beta a(u_0) + 2J(u_0) \leq r\}.$$

We proved that the map $S: V \times H \rightarrow V \times H$ given by

$$S(u_0, u_1) = (u(T), u'(T))$$

takes K into K .

It is easy to check that K is a nonempty, closed, bounded, convex subset of $V \times H$.

The fact that S has a fixed point, i.e., that (3.1) holds for some $(u_0, u_1) \in K$, now follows from Theorem 2.2 as a consequence of the well-known fixed point Theorem:

Let B be a separable, reflexive Banach space, K a nonempty closed, bounded convex subset of B , and S a (sequentially) weakly continuous operator of K into K . Then S has at least one fixed point in K .

4. APPLICATIONS.

We devote this Section to applications of Theorem 3.1 involving initial-boundary value problems in a bounded domain Ω with regular boundary in R^n for equations (1.2), (1.3), (1.4).

In what follows

$$H = L^2(\Omega), \quad W = H_0^1(\Omega), \quad \text{and}$$

$$a(u, v) = (\nabla u, \nabla v) = \int_{\Omega} \nabla u \nabla v \, d\Omega.$$

Let

$$A = -\Delta, \quad D(A) = H_0^1(\Omega) \cap H^2(\Omega),$$

$$b(u, v) = (\Delta u, \Delta v), \quad U = H_0^1(\Omega) \cap H^2(\Omega).$$

Note that similar results are obtained if we suppose $U = H_0^2(\Omega)$.

For $\delta > 0$, $h \in C([0, T]; H)$, we have

EXAMPLE 4.1. Let $\alpha = 0$, $\beta = 1$, $V = W = H_0^1(\Omega)$ and

$$J(u) = \frac{1}{p} |u|^p_{L^p(\Omega)} \quad \text{for } u \text{ in } V$$

where $2 < p < 2(n-1)/(n-2)$ if $n > 2$; $p > 2$ if $n \leq 2$. Then $J(u)$ is well-defined in V and

$$G(u) = |u|^{p-2} u \in H.$$

We refer to [2], example 5.1, for the proof. It is clear that (2.5) holds. Therefore Theorem 3.1 ensures existence of a T -periodic weak solution of

$$u'' + \delta u' - \Delta u + |u|^{p-2} u = h.$$

EXAMPLE 4.2. For $\alpha > 0$, $\beta > 0$, $V = U = H_0^1(\Omega) \cap H^2(\Omega)$ (or $H_0^2(\Omega)$), let

$$J(u) = \frac{1}{p} |u|^p_{L^p(\Omega)} + \frac{1}{2} |u|^2_{L^2(\Omega)} \quad \text{for } u \text{ in } V$$

where

$$2 < p < 2(n-2)/(n-4) \text{ if } n > 4; \quad p > 2 \text{ if } n \leq 4.$$

Then $J(u)$ is well-defined in V and

$$G(u) = |u|^{p-2} u + u \in H.$$

We refer to [2], example 5.2, for the proof. It is clear that (2.5) holds. Then Theorem 3.1 ensures existence of a T -periodic weak solution of

$$u'' + \delta u' + \alpha \Delta^2 u - \beta \Delta u + u + |u|^{p-2} u = h.$$

EXAMPLE. 4.3. For $\alpha > 0$, $\beta > 0$, $k > 0$, $V = U = H_0^1(\Omega) \cap H^2(\Omega)$ (or $H_0^3(\Omega)$),

let

$$J(u) = \frac{k}{4} (a(u))^2 \text{ for } u \text{ in } V.$$

Then

$$G(u) = -ka(u)\Delta u \in H.$$

We refer to [2], Example 5.3, for the proof. It is clear that (2.5) holds.

Thus Theorem 3.1. ensures existence of a T-periodic weak solution of

$$u'' + \delta u' + \alpha \Delta^2 u - [\beta + k \int_{\Omega} (\nabla u)^2 d\Omega] \Delta u = h.$$

Generalizing, let M be a C^1 function such that, for $s > 0$,

$$M(s) > k_s \text{ and } M'(s) > 0.$$

Take $V = U$ and A as in Section 1. Let

$$J(u) = \frac{1}{2} \int_0^{a(u)} M(s) ds \text{ for } u \text{ in } V.$$

Then

$$G(u) = M(a(u)), Au \in H.$$

We refer to [2], Example 5.3, for the proof. It is clear that (2.5) holds. Therefore Theorem 3.1 ensures existence of a T-periodic weak solution of

$$u'' + \delta u' + \alpha A^2 u + [\beta + M(|A^{1/2} u|^2)] Au = h.$$

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