

157. Mixed Problems for Degenerate Hyperbolic Equations of Second Order

By Akira NAKAOKA

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1. Introduction. In this note we shall deal with the following equation:

$$(1.1) \quad u_{tt} = p(x)u_{xx} + f(x, t)$$

in $R_+^1 \times (0, \infty)$, where $p(x)$ is a real valued function such that;

- (i) $p(x) \in C^0(\bar{R}_+^1)$ and $0 \leq p(x)$ ($p(x)$ never vanishes except at $x=0$)
- (ii) for $x \rightarrow \infty$, $p(x)$ remains bounded, and moreover bounded away from zero
- (iii) $p(x)^{-1}$ is summable in the neighborhood of the origin.

Our boundary conditions are as follows:

Case I $u=0$ at $x=0$

Case II $u_x + hu=0$ at $x=0$ (h is a real number).

Since (1.1) is not strictly hyperbolic, we might not expect the mixed problems with above boundary conditions be L^2 -well-posed, but we can show that our problem is well suited on a certain function (Hilbert) space.

2. Function spaces $L^2(R_+^1, p^{-1})$ and $H^2(R_+^1, p)$. In this section we establish two function spaces in which we develop our arguments.

Definition 2.1. A distribution $u(x)$ on R_+^1 is said to be in $L^2(R_+^1, p^{-1})$, if and only if

$$(2.1) \quad \|u\|_{p^{-1}}^2 = \int_0^\infty |u|^2 p^{-1} dx$$

is finite.

Definition 2.2. A distribution $u(x)$ on R_+^1 is said to be in $H^2(R_+^1, p)$, if and only if

$$(2.2) \quad \|u\|_{2,p}^2 = \int_0^\infty (|u|^2 + p(x)|u_{xx}|^2) dx$$

is finite.

Lemma 2.3. If $u(x)$ belongs to $H^2(R_+^1, p)$, then $u_x(0) = \lim u_x(x)$ exists and

$$(2.3) \quad |u_x(0)|^2 \leq \varepsilon \int_0^\infty p(x)|u_{xx}|^2 dx + C(\varepsilon) \int_0^\infty |u|^2 dx$$

is valid for any positive ε .

Lemma 2.4. If $u(x)$ is in $H^2(R_+^1, p)$, then $u(x)$ is in $H^1(R_+^1)$ and

$$(2.4) \quad \int_0^\infty |u_x|^2 dx \leq \varepsilon \int_0^\infty p(x)|u_{xx}|^2 dx + C(\varepsilon) \int_0^\infty |u|^2 dx$$

holds for any positive ε .

Lemma 2.5. *Suppose $u(x)$ is in $H^1(R_+^1)$. We have*

$$(2.5) \quad \int_0^\infty p^{-1}|u|^2 dx \leq \text{const. } \|u\|_1^2.$$

Lemma 2.6. *Let $u(x)$ be in $H^2(R_+^1, p)$ and $v(x)$ be in $H^1(R_+^1)$, then we obtain the following Green's formula*

$$(2.6) \quad \int_0^\infty u_{xx} \cdot \bar{v} dx = - \int_0^\infty u_x \cdot \bar{v}_x dx - u_x(0) \cdot \overline{v(0)}.$$

3. Stationary problems. Let us denote

$$D(R_+^1, p) = \{u \in H^2(R_+^1, p); u(x) = 0 \text{ at } x = 0\}$$

and denote

$$N(R_+^1, p) = \{u \in H^2(R_+^1, p); u_x(x) + hu(x) = 0 \text{ at } x = 0\}.$$

Proposition 3.1. *Let $c(\neq 0)$ be a real number, then $-p(x)D_x^2 + c^2$ is a bijection from $D(R_+^1, p)$ onto $L^2(R_+^1, p^{-1})$.*

Proof. Suppose $-p(x)u_{xx} + c^2u = 0$, then it follows

$$(3.1) \quad - \int_0^\infty u_{xx} \cdot \bar{u} dx + c^2 \int_0^\infty p(x)^{-1}|u|^2 dx = 0,$$

hence by Lemma 2.6. we have

$$(3.2) \quad \int_0^\infty |u_x|^2 dx + c^2 \int_0^\infty p(x)^{-1}|u|^2 dx = 0,$$

thus u must be identically zero. Now consider the following sesqui-linear form on $H_0^1(R_+^1)$:

$$(3.3) \quad B[u, v] = (u_x, v_x) + c^2(u, v)_{p^{-1}},$$

where $(\cdot, \cdot)_{p^{-1}}$ denotes the inner product of $L^2(R_+^1, p^{-1})$, then we can see easily, by Lemma 2.5., $B[u, u]$ gives an equivalent norm to the usual one in $H_0^1(R_+^1)$. Thus by the representation theorem of Riesz, we can have a unique element $u(x)$ in $H_0^1(R_+^1)$ such that for any given $g(x)$ in $H_0^{-1}(R_+^1)$

$$(3.4) \quad B[u, v] = \langle g, \bar{v} \rangle$$

holds for any v in $H_0^1(R_+^1)$ and this shows $u(x)$ satisfies as a distribution

$$(3.5) \quad -u_{xx} + p(x)^{-1}c^2u = g.$$

Since we can see $p(x)^{-1}f(x)$ belongs to $H_0^{-1}(R_+^1)$ by Lemma 2.5. if $f(x)$ is in $L^2(R_+^1, p^{-1})$, taking $p(x)^{-1}f(x)$ as $g(x)$ we have

$$(3.6) \quad -p(x)u_{xx} + c^2u = f$$

and finally we can see $u(x)$ is in $D(R_+^1, p)$. This completes the proof.

Proposition 3.2. *If real β is large enough in its absolute value, then $-p(x)D_x^2 + \beta^2$ is a bijective mapping from $N(R_+^1, p)$ on to $L^2(R_+^1, p^{-1})$.*

Proof. Suppose $-p(x)u_{xx} + \beta^2u = 0$, then we have

$$(3.7) \quad (u_x, u_x) + \beta^2(u, u)_{p^{-1}} - h|u(0)|^2 = 0.$$

Hence if β^2 is sufficiently large, we obtain $u(x) = 0$ identically.

Consider a sesqui-linear form on $H^1(R_+^1)$ given by

$$(3.8) \quad B_\beta[u, v] = (u_x, v_x) + \beta^2(u, v)_{p^{-1}} - hu(0)\overline{v(0)},$$

then it can be easily seen that $B_\beta[u, u]$ gives an equivalent norm to the usual one in $H^1(R_+^1)$, if β^2 is large enough. Thus for any given g in $H^1(R_+^1)'$, we can find a unique element $u(x)$ in $H^1(R_+^1)$ such that for all $v(x)$ in $H^1(R_+^1)$,

$$(3.9) \quad B_\beta[u, v] = \langle g, \bar{v} \rangle.$$

Taking $p(x)^{-1}f(x)$ as g , where $f(x)$ is in $L^2(R_+^1, p^{-1})$, we have

$$(3.10) \quad -u_{xx} + \beta^2 p(x)^{-1}u = p(x)^{-1}f(x)$$

in the sense of distribution and observing (2.6), we can accomplish the proof.

4. Evolution equation and existence and estimate of solution.

We introduce two Hilbert spaces attached to Case I and Case II.

$$(4.1) \quad \begin{aligned} \mathcal{H}_1 &= H_0^1(R_+^1) \times L^2(R_+^1, p^{-1}) \\ \mathcal{H}_2 &= H^1(R_+^1) \times L^2(R_+^1, p^{-1}) \end{aligned}$$

We treat (1.1) as an evolution equation. Set

$$(4.2) \quad u_1 = u, \quad u_2 = u_t,$$

then (1.1) is reduced to

$$(4.3) \quad D_t U(t) = AU(t) + F(t),$$

where $U(t) = {}^t(u_1(t), u_2(t))$, $F(t) = {}^t(0, f(t))$ and

$$(4.4) \quad A = \begin{bmatrix} 0 & 1 \\ p(x)D_x^2 & 0 \end{bmatrix}.$$

According to Case I and Case II, we take the definition domain of A as follows

$$(4.5) \quad \begin{aligned} D(A)_1 &= D(R_+^1, p) \times H_0^1(R_+^1) \\ D(A)_2 &= N(R_+^1, p) \times H^1(R_+^1). \end{aligned}$$

We note $D(A)_1$ and $D(A)_2$ are dense in \mathcal{H}_1 and \mathcal{H}_2 respectively.

Lemma 4.1. *It holds the following estimates*

$$(4.6) \quad |\operatorname{Re}(AU, U)_{\mathcal{H}_j}| \leq C_j(U, U)_{\mathcal{H}_j}$$

for all U in $D(A)_j$ ($j=1, 2$).

Proposition 4.2. *If the absolute value of real λ is large enough, then $A - \lambda I$ is a bijective mapping from $D(A)_j$ onto \mathcal{H}_j and it holds with some positive β*

$$(4.7) \quad \|(A - \lambda I)^{-1}\|_{\mathcal{H}_j} \leq (|\lambda| - \beta)^{-1} \quad (|\lambda| > \beta) \quad (j=1, 2).$$

Thus the direct application of semi-group theory leads us to

Theorem 4.3. *For any initial data $(u_0(x), u_1(x))$ in $D(A)_j$ and for any $f(x, t)$ in $\mathcal{E}_t^1(L^2(R_+^1, p^{-1}))$, there exists a unique solution $u(x, t)$ of (1.1) such that $(u(t), u_t(t), u_{tt}(t))$ is continuous in $H^2(R_+^1, p) \times H^1(R_+^1) \times L^2(R_+^1, p^{-1})$.*

For the energy estimate, we have

Theorem 4.4. *For the solution $u(x, t)$ of (1.1) belonging to $\mathcal{E}_t^0(D(A)_j) \cap \mathcal{E}_t^1(H^1(R_+^1)) \cap \mathcal{E}_t^2(L^2(R_+^1, p^{-1}))$, it follows*

$$(4.8) \quad \|u(t)\|_{2,p} + \|u_t(t)\|_1 + \|u_{tt}(t)\|_{p-1} \leq Ce^{\theta t} (\|u_0\|_{2,p} + \|u_1\|_1 + \|f(0)\|_{p-1} + \int_0^t \|f'(s)\|_{p-1} ds).$$

References

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