

Věra Radochová

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DIFFERENTIAL INEQUALITIES FOR A NONLINEAR PARTIAL
DIFFERENTIAL EQUATION OF THE FOURTH ORDER

VĚRA RADOCHOVÁ, Brno

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In this paper, some results for the solution and the upper and lower functions of the nonlinear partial differential equation

$$(1) \quad u_{xxtt} = f(t, x, u, u_{xx}, u_{tt})$$

are derived by means of the methods of differential inequalities [1], [2].

If we define:

$$Pu = u_{xxtt} - f(t, x, u, u_{xx}, u_{tt})$$

and

$$D = \{(t, x) : 0 \leq x \leq L, 0 \leq t \leq T\},$$

then we can prove the following

Theorem 1. Assume that

- 1) $v, w \in C[D, R]$; the partial derivatives $v_{xxtt}, v_{xx}, v_{tt}, w_{xxtt}, w_{xx}, w_{tt}$ exist and are continuous in D .
- 2) $f \in C[D \times R^3, R]$; for $(t, x) \in D$ the function $f(t, x, u, p, q)$ is nondecreasing in u, p, q and fulfils the inequality $Pv < Pw$.
- 3) For $0 \leq x \leq L, 0 \leq t \leq T$ the functions v, w satisfy the inequalities

$$(2) \quad \begin{aligned} v(t, 0) &< w(t, 0), & v_x(t, 0) &< w_x(t, 0), \\ v_{tt}(t, 0) &< w_{tt}(t, 0), & v_{ttx}(t, 0) &< w_{ttx}(t, 0), \\ v(0, x) &< w(0, x), & v_t(0, x) &< w_t(0, x), \\ v_{xx}(0, x) &< w_{xx}(0, x), & v_{xxt}(0, x) &< w_{xxt}(0, x). \end{aligned}$$

Then we have in D :

$$(3) \quad v(t, x) < w(t, x), \quad v_{xx}(t, x) < w_{xx}(t, x), \quad v_{tt}(t, x) < w_{tt}(t, x).$$

Proof. Assume that the contrary is true. Let y_0 be the greatest lower bound of the numbers $y = t + x$ such that for the points (t, x) , $t + x < y_0$ all the three inequalities (3) are satisfied.

For (t_0, x_0) , $t_0 + x_0 = y_0$ the inequality $v_{xx} < w_{xx}$, for instance, is not true, so that

$$(4) \quad v_{xx}(t_0, x_0) = w_{xx}(t_0, x_0),$$

$$(5) \quad v_{tt}(t_0, x_0) \leq w_{tt}(t_0, x_0), \quad v(t_0, x_0) \leq w(t_0, x_0).$$

Since $t_0 > 0$, we have for $h > 0$

$$(6) \quad v_{xx}(t_0 - h, x_0) < w_{xx}(t_0 - h, x_0).$$

From (4) and (6) we obtain

$$(7) \quad v_{xxt}(t_0, x_0) \geq w_{xxt}(t_0, x_0).$$

From (4), (5) and from the assumption 2) it follows that

$$(8) \quad v_{xxtt}(t_0, x_0) < w_{xxtt}(t_0, x_0).$$

Since for $0 \leq t < t_0$ we have $v_{xx}(t, x_0) < w_{xx}(t, x_0)$, $v_{tt}(t, x_0) < w_{tt}(t, x_0)$, $v(t, x_0) < w(t, x_0)$ and

$$\begin{aligned} & v_{xxtt}(t, x_0) - f[t, x_0, v(t, x_0), v_{xx}(t, x_0), v_{tt}(t, x_0)] < \\ & < w_{xxtt}(t, x_0) - f[t, x_0, w(t, x_0), w_{xx}(t, x_0), w_{tt}(t, x_0)], \end{aligned}$$

it follows that

$$(9) \quad v_{xxtt}(t, x_0) < w_{xxtt}(t, x_0)$$

for $0 \leq t < t_0$.

Because v_{xxtt} and w_{xxtt} are continuous in D , we obtain from (8) and (9)

$$\int_0^{t_0} v_{xxtt}(t, x_0) dt < \int_0^{t_0} w_{xxtt}(t, x_0) dt,$$

so that, with regard to the assumption 3), we have

$$v_{xxt}(t_0, x_0) < w_{xxt}(t_0, x_0),$$

which is a contradiction with (7). Hence $v_{xx}(t_0, x_0) = w_{xx}(t_0, x_0)$ cannot hold.

It is clear that if we suppose that $v_{tt}(t_0, x_0) = w_{tt}(t_0, x_0)$ holds instead of (4), an argument similar to the foregoing one leads to a contradiction.

Since v_{xx} and w_{xx} are continuous in D and the inequality $v_{xx} < w_{xx}$ holds, we have with regard to the assumption 3),

$$v(t, x) < w(t, x) \quad \text{if } (t, x) \in D.$$

Hence, the inequalities (3) are true.

Definition 1. Consider the differential equation (1) and functions $\varphi_0(x), \varphi_1(x) \in C^2[I_1, R]$, $\psi_0(t), \psi_1(t) \in C^2[I_2, R]$, where $I_1 = \{x : 0 \leq x \leq L\}$, $I_2 = \{t : 0 \leq t \leq T\}$. Let $u(t, x) \in C[D, R]$ and let its derivatives u_{xxtt}, u_{xx}, u_{tt} be continuous in D .

Let

$$(10) \quad u_{xxtt} = f(t, x, u, u_{xx}, u_{tt}),$$

$$(11) \quad u(0, x) = \varphi_0(x), \quad u_t(0, x) = \varphi_1(x) \quad \text{if } x \in I_1,$$

$$(12) \quad u(t, 0) = \psi_0(t), \quad u_x(t, 0) = \psi_1(t) \quad \text{if } t \in I_2,$$

where

$$\varphi_0(0) = \psi_0(0), \quad \varphi_1(0) = \psi_0'(0), \quad \varphi_0'(0) = \psi_1(0), \quad \varphi_1'(0) = \psi_1'(0).$$

Then the function $u(t, x)$ is called a solution of the problem (10), (11), (12).

If the function $u(t, x)$ fulfils in D the inequalities

$$(13) \quad u_{xxtt} > f(t, x, u, u_{xx}, u_{tt}),$$

$$u(0, x) > \varphi_0(x), \quad u_t(0, x) > \varphi_1(x), \quad u(t, 0) > \psi_0(t), \quad u_x(t, 0) > \psi_1(t),$$

then it is said to be an *upper function* of the problem (10), (11), (12).

If the function $u(t, x)$ fulfils in D the inequalities

$$(14) \quad u_{xxtt} < f(t, x, u, u_{xx}, u_{tt}),$$

$$u(0, x) < \varphi_0(x), \quad u_t(0, x) < \varphi_1(x), \quad u(t, 0) < \psi_0(t), \quad u_x(t, 0) < \psi_1(t),$$

it is said to be a *lower function* of the problem (10), (11), (12).

Applying the foregoing Theorem 1, we obtain for the upper and lower functions the following

Theorem 2. Let $u(t, x)$ be a solution, $v(t, x)$ a lower function and $w(t, x)$ an upper function of the problem (10), (11), (12). Let the function f of the differential equation (10) fulfil the assumptions of Theorem 1 and let

$$v_{xx}(0, x) < u_{xx}(0, x) < w_{xx}(0, x), \quad v_{xxt}(0, x) < u_{xxt}(0, x) < w_{xxt}(0, x),$$

$$v_{tt}(t, 0) < u_{tt}(t, 0) < w_{tt}(t, 0), \quad v_{ttt}(t, 0) < u_{ttt}(t, 0) < w_{ttt}(t, 0).$$

Then in the domain D we have the inequalities

$$(15) \quad v(t, x) < u(t, x) < w(t, x),$$

$$v_{xx}(t, x) < u_{xx}(t, x) < w_{xx}(t, x), \quad v_{tt}(t, x) < u_{tt}(t, x) < w_{tt}(t, x).$$

We can derive some estimates for the solution of the problem (10), (11), (12) in terms of the upper functions.

Theorem 3. Assume that

1) $f \in C[D \times R^3, R]$ and for $(t, x) \in D$ it is

$$(16) \quad |f(t, x, u, p, q)| \leq g(t, x, |u|, |p|, |q|),$$

where $g \in C[D \times R_+^3, R_+]$ is nondecreasing in u, p, q if $(t, x) \in D$.

2) $h(t, x) \in C[D, R_+]$ is an upper function of the problem

$$(17) \quad z_{xxtt} = g(t, x, z, z_{xx}, z_{tt}),$$

$$(18) \quad |\varphi_0(x)| = z(0, x), \quad |\varphi_1(x)| = z_t(0, x) \quad \text{if } x \in I_1,$$

$$|\psi_0(t)| = z(t, 0), \quad |\psi_1(t)| = z_x(t, 0) \quad \text{if } t \in I_2,$$

where $h_{xx}(t, x) > 0, h_{tt}(t, x) > 0$ if $(t, x) \in D$.

Let

$$(19) \quad |\varphi_0''(x)| < h_{xx}(0, x), \quad |\varphi_1''(x)| < h_{xxt}(0, x),$$

$$|\psi_0''(t)| < h_{tt}(t, 0), \quad |\psi_1''(t)| < h_{ttx}(t, 0)$$

if $t \in I_2, x \in I_1$.

Then the solution $u(t, x)$ of the problem (10), (11), (12) satisfies in D :

$$(20) \quad |u(t, x)| < h(t, x), \quad |u_{xx}(t, x)| < h_{xx}(t, x), \quad |u_{tt}(t, x)| < h_{tt}(t, x).$$

Proof. The proof is analogous to that of Theorem 1.

Suppose that the inequalities (20) hold for the points $(t, x), t + x < y_0$, but for $(t_0, x_0), t_0 + x_0 = y_0$ the inequality $|u_{xx}| < h_{xx}$, for instance, is not true, so that

$$(21) \quad |u_{xx}(t_0, x_0)| = h_{xx}(t_0, x_0).$$

It holds

$$|u_{xx}(t_0, x_0)| \leq \left| \int_0^{t_0} \int_0^{t_1} f[t, x_0, u(t, x_0), u_{xx}(t, x_0), u_{tt}(t, x_0)] dt dt_1 \right| + \\ + |u_{xx}(0, x_0)| + t_0 |u_{xxt}(0, x_0)|.$$

Then the assumptions 1 and 2 imply that

$$|u_{xx}(t_0, x_0)| < h_{xx}(0, x) + t_0 h_{xxt}(0, x) + \\ + \int_0^{t_0} \int_0^{t_1} g[t, x_0, |u(t, x_0)|, |u_{xx}(t, x_0)|, |u_{tt}(t, x_0)|] dt dt_1.$$

The inequalities $|u_{xx}(t, x_0)| \leq h_{xx}(t, x_0), |u_{tt}(t, x_0)| \leq h_{tt}(t, x_0), |u(t, x_0)| \leq h(t, x_0)$, which hold for $0 \leq t \leq t_0$, together with the monotonicity of g in u, p, q imply

$$|u_{xx}(t_0, x_0)| < h_{xx}(0, x) + t_0 h_{xxt}(0, x) + \\ + \int_0^{t_0} \int_0^{t_1} g[t, x_0, h(t, x_0), h_{xx}(t, x_0), h_{tt}(t, x_0)] dt dt_1$$

and because the function $h(t, x)$ is an upper function of (17), (18), it is

$$|u_{xx}(t_0, x_0)| < h_{xx}(t_0, x_0),$$

which is a contradiction with (21). Similarly we obtain that also $|u_{tt}(t, x)| < h_{tt}(t, x)$ holds for all $(t, x) \in D$.

For arbitrary $(t_0, x_0) \in D$ it is

$$|u(t_0, x_0)| \leq \int_0^{x_0} \int_0^{x_1} |u_{xx}(t_0, x)| dx dx_1 + |u(t_0, 0)| + x_0 |u_x(t_0, 0)|.$$

From $|u_{xx}| < h_{xx}$ and from the assumption 2 it follows that

$$|u(t_0, x_0)| < \int_0^{x_0} \int_0^{x_1} h_{xx}(t_0, x) dx dx_1 + h(t_0, 0) + x_0 h_x(t_0, 0)$$

which implies the inequality

$$|u(t_0, x_0)| < h(t_0, x_0),$$

so that the assertion of Theorem 3 is true.

Consider now the inequality

$$(22) \quad |u_{xxtt} - f(t, x, u, u_{xx}, u_{tt})| \leq \delta(t, x),$$

where $f \in C[D \times R^3, R]$, $\delta(t, x) \in C[D, R_+]$.

Definition 2. A function $u(t, x) \in C[D, R]$ possessing continuous partial derivatives u_{xxtt} , u_{xx} , u_{tt} if $(t, x) \in D$, and satisfying in D the differential inequality (22) is called a δ -approximate solution of the differential equation (10).

By means of the following theorem we can estimate the difference between a solution of the problem (10), (11), (12) and a δ -approximate solution.

Theorem 4. Assume that

1) $u(t, x)$ is a solution of the problem (10), (11), (12) and $v(t, x)$ is a δ -approximate solution.

2) Let $f \in C[D \times R^3, R]$ and let for $(t, x) \in D$

$$(23) \quad |f(t, x, u, p, q) - f(t, x, \bar{u}, \bar{p}, \bar{q})| \leq g(t, x, |u - \bar{u}|, |p - \bar{p}|, |q - \bar{q}|),$$

where $g \in C[D \times R_+^3, R]$ is in D a nondecreasing function in u, p, q .

3) Let $h(t, x) \in C[D, R_+]$ be an upper function of the problem

$$(24) \quad \begin{aligned} z_{xxtt} &= g(t, x, z, z_{xx}, z_{tt}) + \delta(t, x), \\ z(0, x) &= |\varphi_0(x)|, \quad z_t(0, x) = |\varphi_1(x)| \quad \text{if } x \in I_1, \\ z(t, 0) &= |\psi_0(t)|, \quad z_x(t, 0) = |\psi_1(t)| \quad \text{if } t \in I_2, \end{aligned}$$

where $h_{xx} > 0$, $h_{tt} > 0$ if $(t, x) \in D$, $h_{xxt}(0, x) > 0$ if $x \in I_1$, $h_{ttt}(t, 0) > 0$ if $t \in I_2$, $\delta(t, x) \in C[D, R_+]$.

4) Let

$$(25) \quad \begin{aligned} |v_{xx}(0, x) - \varphi_0''(x)| &< h_{xx}(0, x), & |v_{xxt}(0, x) - \varphi_1''(x)| &< h_{xxt}(0, x), \\ |v_{tt}(t, 0) - \psi_0''(t)| &< h_{tt}(t, 0), & |v_{ttt}(t, 0) - \psi_1''(t)| &< h_{ttt}(t, 0) \end{aligned}$$

if $0 \leq x \leq L$, $0 \leq t \leq T$.

Then we have in D

$$(26) \quad \begin{aligned} |v(t, x) - u(t, x)| &< h(t, x), \\ |v_{xx}(t, x) - u_{xx}(t, x)| &< h_{xx}(t, x), & |v_{tt}(t, x) - u_{tt}(t, x)| &< h_{tt}(t, x). \end{aligned}$$

The proof of this theorem is analogous to that of Theorem 3.

Note 1. Let $v(t, x)$ be a δ -approximate solution of the differential equation (10) fulfilling the initial conditions (11), (12) and let $u(t, x)$ be a solution of the problem (10), (11), (12). Let the assumption 2 of Theorem 4 hold. Let $h(t, x) \in C[D, R_+]$ be an upper function of the problem

$$\begin{aligned} z_{xxtt} &= g(t, x, z, z_{xx}, z_{tt}) + \delta(t, x), \\ z(0, x) &= z_t(0, x) = z(t, 0) = z_x(t, 0) = 0, \end{aligned}$$

where $\delta(t, x) \in C[D, R_+]$, and $h_{xx} > 0$, $h_{tt} > 0$ if $(t, x) \in D$, $h_{xxt}(0, x) > 0$, $h_{ttt}(t, 0) > 0$. Then in D the relations (26) hold.

This assertion is an easy consequence of the foregoing Theorem 4.

Note 2. Let the function $f \in C[D \times R^3, R]$ be Lipschitz-continuous in D , so that

$$|f(t, x, u, p, q) - f(t, x, \bar{u}, \bar{p}, \bar{q})| \leq M(|u - \bar{u}| + |p - \bar{p}| + |q - \bar{q}|).$$

For $0 < u < \infty$, $0 < p < \infty$, $0 < q < \infty$ the function $g(t, x, u, p, q) = M(u + p + q)$ is nondecreasing in u, p, q if $(t, x) \in D$. Let $u(t, x)$ be a solution and $v(t, x)$ a δ -approximate solution of the equation (10) fulfilling (11), (12), so that $\delta(t, x) = \delta e^{M(t+x)}$, where $\delta > 0$ is a constant and $M > 0$ is the Lipschitz constant. Let $M^4 - 2M^3 - M > 0$, $A \geq \delta/(M^4 - 2M^3 - M)$.

Then we have in D

$$(27) \quad |u(t, x) - v(t, x)| < Ae^{M(t+x)}.$$

Since $h(t, x) = Ae^{M(t+x)}$ is an upper function of the problem

$$\begin{aligned} z_{xxtt} &= M(z + z_{xx} + z_{tt}) + \delta e^{M(t+x)}, \\ z(0, x) &= z_t(0, x) = z(t, 0) = z_x(t, 0) = 0 \end{aligned}$$

if $x \in I_1$, $t \in I_2$, the relation (27) is a consequence of the foregoing Note 1 because all the assumptions of this note are fulfilled.

It is evident that Theorem 4 can be used for numerical estimation of errors when solving the problem (10), (11), (12).

References

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Author's address: 662 95 Brno, Janáčkovo nám. 2a, ČSSR (Matematický ústav ČSAV, pobočka Brno).