

Solvability of a Boundary Value Problem for a Fourth-Order Mixed Type Equation

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Annotation: In a rectangular domain, we study the boundary value problem for a fourth-order mixed differential equation of mixed type containing a wave operator and the product of the inverse and direct heat conduction operators. The criteria for the uniqueness of the solution of the problem, which are constructed as the sum of a Fourier series, are established. The stability of the obtained solution and the strong solvability of the problem are proved.

Keywords: equation of mixed type, Fourier series, completeness, regular solution, stability, strong solution.

Introduction. Various boundary value problems for individual types of differential equations in partial derivatives and for equations of mixed type of the fourth order have been studied in many papers. In [1], questions of the complete classification and reduction to canonical form of fourth-order linear partial differential equations were studied. Also, correct boundary-value problems for hyperbolic and mixed types equations were posed and investigated. Direct and inverse boundary value problems for fourth-order equations are studied in [2–8]. In the present work for the equation

$$Lu \equiv \begin{cases} u_{xx} - u_{tt} = f_1(x, t), & \in \Omega^+, \\ u_{xxxx} - u_{tt} = f_2(x, t), & \in \Omega^-, \end{cases} \quad (1)$$

where $f_1(x, t), f_2(x, t)$ – are the specified functions. In the $\Omega = \{(x, t): 0 < x < p, -T_1 < t < T_2\}$, area where $\Omega^+ = \Omega \cap (t > 0), \Omega^- = \Omega \cap (t < 0)$, the boundary problem is investigated.

Formulation. Problem A. Find a function $u(x, t)$, such that:

- 1) is continuous in $\overline{\Omega}$, together with its derivatives given in the boundary conditions;
- 2) is a regular solution of equation (1) in $\Omega^+ \cup \Omega^-$;
- 3) satisfies the boundary conditions:

$$u(0, t) = u(p, t) = 0, \quad -T_1 \leq t \leq T_2, \quad (2)$$

$$u_{xx}(0, t) = u_{xx}(p, t) = 0, \quad -T_1 \leq t \leq 0, \quad (3)$$

$$u(x, T_2) = 0, \quad 0 \leq x \leq p, \quad (4)$$

$$u(x, -T_1) = 0, \quad 0 \leq x \leq p, \quad (5)$$

4) satisfies the gluing condition

$$u_t(x, +0) = u_t(x, -0), \quad 0 < x < p. \quad (6)$$

We introduce the notation:

$$W_1(\Omega^+) = \left\{ f_1(x, t) : f_1 \in C_{x,t}^{3,0}(\overline{\Omega^+}), f_{1xxx} \in L_2(\Omega^+), \forall t \in [0, T_2], f_1(0, t) = f_1(p, t) = 0, f_{1xx}(0, t) = f_{1xx}(p, t) = 0 \right\},$$

$$W_2(\Omega^-) = \left\{ f_2(x, t) : f_2 \in C_{x,t}^{2,0}(\overline{\Omega^-}), f_{2xxx} \in L_2(\Omega^-), \forall t \in [-T_1, 0], f_2(0, t) = f_2(p, t) = 0, f_{2xx}(0, t) = f_{2xx}(p, t) = 0 \right\}.$$

$$V(\Omega) = \left\{ u(x, t) : u \in C(\overline{\Omega}), u_{xx}, u_{tt} \in C(\Omega^+), u_{xx} \in C(\overline{\Omega^-}), u_{xxx}, u_{tt} \in C(\Omega^-), u_t \in C(\Omega), \right.$$

conditions are met (2)–(6) \}.

$$f(x, t) = \begin{cases} f_2(x, t), & -T_1 \leq t \leq 0, \\ f_1(x, t), & 0 \leq t \leq T_2. \end{cases} \quad W(\Omega) = \begin{cases} W_1(\Omega^+), & 0 \leq t \leq T_2, \\ W_2(\Omega^-), & -T_1 \leq t \leq 0. \end{cases}$$

Definition 1. A function $u(x, t) \in V(\Omega)$ is called a *regular solution* of problem A, for, $f(x, t) \in C(\Omega)$ if it satisfies equation (1) in Ω .

Definition 2. A function $u(x, t) \in L_2(\Omega)$ is called a *strong solution* of problem A for $f(x, t) \in L_2(\Omega)$ if there is a sequence $\{u_k\}$, $k = 1, 2, \dots$

regular solutions such that $\|u_k - u\|_{L_2(\Omega)} \rightarrow 0$, $\|Lu_k - f\|_{L_2(\Omega)} \rightarrow 0$ for $k \rightarrow \infty$.

We define operator $L : V(\Omega) \rightarrow C(\Omega)$ on the set $V(\Omega)$. By virtue of the relation $C_0^\infty(\Omega) \subset V(\Omega) \subset L_2(\Omega)$, the domain of definition $D(L) \equiv V(\Omega)$ of the operator L is dense in $L_2(\Omega)$. The regular solvability of problem A is equivalent to the solvability of the operator equation $Lu = f$

where L works by the rule (1), $\forall u \in V(\Omega)$

Results and discussion.

Theorem 1. Let the numbers p and T_2 such that for $n = 1, 2, \dots$

$$N_n(T) \equiv \left| \left(1 - e^{-\frac{n^2 \pi^2}{p^2} T_1} \right) \cdot \cos \frac{n\pi}{p} T_2 + \frac{n\pi}{p} \left(1 + e^{-\frac{n^2 \pi^2}{p^2} T_1} \right) \cdot \sin \frac{n\pi}{p} T_2 \right| \neq 0, \quad (7)$$

then if there is a regular solution to problem A, then it is unique.

Theorem 2. If $f_1(x, t) \in W_1(\Omega^+)$, $f_2(x, t) \in W_2(\Omega^-)$ and $N_n(T) \geq \delta_0 > 0$ for $n = 1, 2, \dots$, then a regular solution of problem A exists and is stable.

We regularly look for a solution to the problem in the form of a series

$$u(x, t) = \sum_{n=1}^{\infty} u_n(t) \cdot X_n(x), \quad (8)$$

where $X_n(x)$ is determined by system

$$X_n(x) = \sqrt{\frac{2}{p}} \sin \lambda_n x, \quad \lambda_n = \frac{n\pi}{p}, \quad n = 1, 2, \dots, \quad (9).$$

Substituting (8) into equation (1) and decomposing the right-hand sides of this equation into a Fourier series in functions $X_n(x)$

$$f_1(x, t) = \sum_{n=1}^{\infty} f_{1n}(t) \cdot X_n(x), \quad \text{where } f_{1n}(t) = \int_0^p f_1(x, t) \cdot X_n(x) \cdot dx,$$

$$f_2(x, t) = \sum_{n=1}^{\infty} f_{2n}(t) \cdot X_n(x), \quad \text{where } f_{2n}(t) = \int_0^p f_2(x, t) \cdot X_n(x) \cdot dx,$$

come to the following two equations

$$u_n''(t) + \lambda_n^2 u_n''(t) = -f_{1n}(t), \quad t > 0,$$

$$u_n''(t) - \lambda_n^4 u_n(t) = -f_{2n}(t), \quad t < 0.$$

By solving these equations by the method of variation of arbitrary constants and applying the condition 1) of $u_n(+0) = u_n(-0)$, of the problem and (4) - (6), we get

$$u_n(t) = \frac{\sin \lambda_n(T_2 - t)}{\lambda_n(\cos \lambda_n T_2 \cdot \text{sh} \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot \text{ch} \lambda_n^2 T_1)} \int_{-T_1}^0 \text{sh} \lambda_n^2(T_1 + \tau) \cdot f_{2n}(\tau) d\tau +$$

$$+ \int_0^{T_2} K_{n1}(t, \tau) f_{1n}(\tau) d\tau, \quad t > 0, \quad (10)$$

$$u_n(t) = \frac{\text{sh} \lambda_n^2(T_1 + t)}{\lambda_n(\cos \lambda_n T_2 \cdot \text{sh} \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot \text{ch} \lambda_n^2 T_1)} \int_0^{T_2} \sin \lambda_n(T_2 - \tau) \cdot f_{1n}(\tau) d\tau +$$

$$+ \frac{1}{\lambda_n} \int_{-T_1}^0 K_{n2}(t, \tau) f_{2n}(\tau) d\tau, \quad t < 0, \quad (11)$$

where

$$K_{n1}(t, \tau) = \begin{cases} \frac{\cos \lambda_n \tau \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n \tau \cdot ch \lambda_n^2 T_1}{\lambda_n (\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1)} \cdot \sin \lambda_n (T_2 - t), & 0 \leq \tau \leq t, \\ \frac{\cos \lambda_n t \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n t \cdot ch \lambda_n^2 T_1}{\lambda_n (\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1)} \cdot \sin \lambda_n (T_2 - \tau), & t \leq \tau \leq T_2, \end{cases} \quad t > 0, \quad (12)$$

$$K_{n2}(t, \tau) = \begin{cases} \frac{\lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 t - \cos \lambda_n T_2 \cdot sh \lambda_n^2 t}{\lambda_n \cdot (\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1)} \cdot sh \lambda_n^2 (T_1 + \tau), & -T_1 \leq \tau \leq t, \\ \frac{\lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 \tau - \cos \lambda_n T_2 \cdot sh \lambda_n^2 \tau}{\lambda_n \cdot (\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1)} \cdot sh \lambda_n^2 (T_1 + t), & t \leq \tau \leq 0. \end{cases} \quad t < 0. \quad (13)$$

We introduce the notation

$$F_{n1}(t, \tau) = \begin{cases} \frac{\sin \lambda_n (T_2 - t) \cdot sh \lambda_n^2 (T_1 + \tau)}{\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1}, & -T_1 \leq \tau \leq 0, \\ K_{n1}(t, \tau), & 0 \leq \tau \leq T_2, \end{cases} \quad 0 \leq t \leq T_2, \quad (14)$$

$$F_{n2}(t, \tau) = \begin{cases} K_{n2}(t, \tau), & -T_1 \leq \tau \leq 0, \\ \frac{\sin \lambda_n (T_2 - \tau) \cdot sh \lambda_n^2 (T_1 + t)}{\cos \lambda_n T_2 \cdot sh \lambda_n^2 T_1 + \lambda_n \sin \lambda_n T_2 \cdot ch \lambda_n^2 T_1}, & 0 \leq \tau \leq T_2, \end{cases} \quad -T_1 \leq t \leq 0, \quad (15)$$

$$f_n(\tau) = \begin{cases} f_{2n}(\tau), & -T_1 \leq \tau \leq 0, \\ f_{1n}(\tau), & 0 \leq \tau \leq T_2. \end{cases}$$

By virtue of the introduced notation, (10), (11) can be represented as follows

$$u_n(t) = \frac{1}{\lambda_n} \int_{-T_1}^{T_2} F_{n1}(t, \tau) f_n(\tau) d\tau, \quad t > 0, \quad (16)$$

$$u_n(t) = \frac{1}{\lambda_n} \int_{-T_1}^{T_2} F_{n2}(t, \tau) f_n(\tau) d\tau, \quad t < 0. \quad (17)$$

This is a formal solution for the problem A in the field Ω .

Conclusion.

Lemma 1. If $N_n(T) \geq \delta_0 > 0$, if $n = 1, 2, \dots$ then the estimates are true

$$|u_n(t)| \leq \frac{C_2}{\delta_0} \left[\|f_{1n}\|_{L_2(0;T_2)} + \frac{1}{\lambda_n} \|f_{2n}\|_{L_2(-T_1;0)} \right], \quad t > 0, \quad (18)$$

$$|u_n'(t)| \leq \frac{C}{\delta_0} \left[\lambda_n \|f_{1n}\|_{L_2(0;T_2)} + \|f_{2n}\|_{L_2(-T;0)} \right], \quad t > 0,$$

$$|u_n''(t)| \leq \frac{C}{\delta_0} \left[\lambda_n^2 \|f_{1n}\|_{L_2(0;T_2)} + \lambda_n \|f_{2n}\|_{L_2(-T_1;0)} \right] + C_1 \|f_1\|_{C(\overline{\Omega})}, \quad t > 0$$

and

$$|u_n(t)| \leq \frac{C_2}{\lambda_n} \left[\|f_{1n}\|_{L_2(0;T_2)} + \frac{1}{\lambda_n} \|f_{2n}\|_{L_2(-T_1;0)} \right], \quad t < 0, \quad (19)$$

$$|u_n'(t)| \leq \frac{C}{\delta_0} \left[\lambda_n \|f_{1n}\|_{L_2(0;T_2)} + \|f_{2n}\|_{L_2(-T;0)} \right]; \quad t < 0,$$

$$|u_n''(t)| \leq \frac{C\lambda_n^3}{\delta_0} \left[\|f_{1n}\|_{L_2(0;T_2)} + \|f_{2n}\|_{L_2(-T_1;0)} \right] + C \|f_2\|_{C(\overline{\Omega})}, \quad t < 0$$

where $C, C_1, C_2 = \text{const} > 0$.

Lemma 2. A regular solution of problem A satisfies the estimate

$$\|u\|_{L_2(\Omega)} \leq C_3 \|f\|_{L_2(\Omega)}, \quad (20)$$

where $C_3 > 0$ – is a constant number depending only on the size of the domain Ω and independent of the function $u(x, t)$.

Theorem 3. For any $f \in L_2(\Omega)$ strong solution of problem A, there exists uniquely, stably, satisfies the estimate (20) and is given by formula

$$u(x, t) = \begin{cases} \sum_{n=1}^{\infty} \frac{X_n(x)}{\lambda_n} \int_{-T_1}^{T_2} F_{n1}(t, \tau) f_n(\tau) d\tau, & t > 0, \\ \sum_{n=1}^{\infty} \frac{X_n(x)}{\lambda_n} \int_{-T_1}^{T_2} F_{n2}(t, \tau) f_n(\tau) d\tau, & t < 0 \end{cases}$$

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