Generalized energy conservation law for wave equations with variable coefficients

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Introduction

Kirchhoff equation (vibration of elastic string):

 $E_s(t) \leq (E_s(0) - Ct)^{-1} \cdots$ time local estimate!

Consider the following Cauchy problem:

(C)
$$\begin{cases} (\partial_t^2 - a(t)^2 \Delta) \ u(t, x) = 0, \ (t, x) \in [0, \infty) \times \mathbb{R}^n, \\ (u(0, x), u_t(0, x)) = (u_0(x), u_1(x)), \ x \in \mathbb{R}^n. \end{cases}$$

(A0)
$$0 < a_0 \le a(t) \le a_1$$

[Colombini - De Giorgi - Spagnolo (1979)]
$$a \in C^{\alpha}([0,\infty)) \Rightarrow (C) \text{ is } \gamma^s \text{ well-posed with } s < \frac{1}{1-\alpha}$$

$$\begin{split} f(x) &\in \gamma^s \text{ (Gevrey class of order } s) \\ \Leftrightarrow |\hat{f}(\xi)| \leq C \exp\left(-\rho|\xi|^{\frac{1}{s}}\right) \ (s > 1, \ \exists C > 0, \ \exists \rho > 0) \\ \forall s > \frac{1}{\alpha - 1}, \ |(\hat{u}(0, \xi), \hat{u}_t(0, \xi))| \exp\left(\rho|\xi|^{\frac{1}{s}}\right) < \infty, \ \exists T > 0 \\ \lim_{t \to T - 0} |(\hat{u}(t, \xi), \hat{u}_t(t, \xi))| \exp\left(-\rho|\xi|^{\frac{1}{s}}\right) = \infty \end{split}$$

$$\begin{split} \underline{a(t) \in C^1([0,\infty))} \\ E(t) &= \frac{1}{2} \left(\left. a(t)^2 \left\| \nabla u(t,\cdot) \right\|^2 + \left\| \partial_t u(t,\cdot) \right\|^2 \right) \right. \\ a(t) &\equiv const. \Rightarrow E(t) \equiv E(0) \quad (Energy \ Conservation) \\ a(t) &\equiv const. \Rightarrow E(t) \not\equiv E(0) \\ a'(t) &> 0 \Rightarrow E'(t) \ge 0, \ a'(t) < 0 \Rightarrow E'(t) \le 0 \\ E'(t) &= a'(t) \ a(t) \left\| \nabla u(t,\cdot) \right\|^2 \begin{cases} \leq \frac{2|a'(t)|}{a(t)} E(t) \\ \geq -\frac{2|a'(t)|}{a(t)} E(t) \end{cases} \end{split}$$

$$\implies E(t) \left\{ egin{array}{l} \leq \exp\left(\int_0^t rac{2|a'(au)|}{a(au)} \,d au
ight) E(0) \ \geq \exp\left(-\int_0^t rac{2|a'(au)|}{a(au)} \,d au
ight) E(0) \end{array}
ight.$$

$egin{aligned} orall T>0, \ \exists C=C_T>0, \ orall t\in [0,T] \ C^{-1}E(0)\leq E(t)\leq CE(0) \end{aligned}$

(Generalized Energy Conservation = GEC)

 $a'(t) \in L^1((0,\infty)) \; \Rightarrow \; (GEC) \; \; ext{unif. w.r.t.} \; t$

Question: Doesn't (GEC) hold in general if $a'(t) \not\in L^1$?

Can we take a cancellation of the oscillating energy due to the oscillating coefficient?

$$egin{aligned} & \widehat{iggin{aligned} E'(t) \ & \leq 0 & ext{for } a'(t) > 0 & \Rightarrow & (E(t) \nearrow) \ & \leq 0 & ext{for } a'(t) < 0 & \Rightarrow & (E(t) \searrow) \end{aligned}$$

Remark

$$a(t) = 2 + \cos(2\pi\omega(t)), \ \omega'(t) \ge 0, \ \omega(0) = 0$$

 $\implies \int_0^T |a'(t)| dt \simeq \int_0^T |\omega'(t)| dt = \omega(T):$
number of oscillations on $[0, T]$
 $a'(t) \in L^1((0, \infty)) \Leftrightarrow$ finite numbers of oscillations

Question: Can (GEC) hold for infinitely oscillating coefficients?

Consider the following condition:

$$|a'(t)| \le C(1+t)^{-\beta}$$



Infinitely oscillating coefficients

Example.
$$a(t) = 2 + \cos\left((1+t)^p\right) \ (p \le 0 \iff a'(t) \in L^1)$$

 $p \le 0 \iff (GEC)$

Example. ([Reissig-Smith (2005)])

$$a(t) = 2 + \cos \left((\log(e+t))^{\gamma} \right) \ (\gamma \le 0 \iff a'(t) \in L^1)$$

 $\gamma \le 1 \iff (GEC)$

Finite number of oscillations is not necessary for (GEC)!

Main purpose: Find the conditions to a(t) for (GEC).

Theorem. ([Reissig-Smith (2005)])
$$\begin{aligned} |a'(t)| &\leq C(1+t)^{-1} \\ |a''(t)| &\leq C(1+t)^{-2} \end{aligned} \implies (GEC)$$

Remark.

(i)
$$|a'(t)| \leq C(1+t)^{-1}$$
 is sharp for (GEC).

(ii) C^2 property of a(t) is required.

(iii) Necessity of the condition to a''(t) is an open problem.

Sketch of the proof.

$$\begin{array}{l} & \label{eq:V2} & \label{eq:V2} \partial_t V_2 = \left(\begin{array}{c} v_2 \\ \overline{v_2} \end{array} \right), \quad v_2 = \frac{1}{1 - |\delta_1|^2} \left(v_1 - i \delta_1 \overline{v_1} \right) \\ \\ \Phi_2 = \left(\begin{array}{c} \phi_2 \\ 0 \end{array} \right), \quad B_2 = \left(\begin{array}{c} 0 & \overline{b_2} \\ b_2 & 0 \end{array} \right), \quad \delta_1 = i \frac{a'}{4a^2 |\xi|} \end{array} \right)$$

$$egin{aligned} \phi_2 =& rac{1}{2} \partial_t \left(\log \left(rac{a}{1 - |\delta_1|^2}
ight)
ight) + i \left(a |\xi| - rac{2 |\delta_1|^2}{1 - |\delta_1|^2}
ight) \ =& \phi_{2, \Re} + i \phi_{2, \Im} \end{aligned}$$

$$b_2 = rac{1}{1-\delta_1} \left(-rac{(a')^3}{32a^5|\xi|^2} - i \left(rac{a''}{4a^2|\xi|} - rac{(a')^2}{2a^3|\xi|}
ight)
ight)$$

$$\partial_t |v_2|^2 = 2 \phi_{2,\Re} |v_2|^2 + 2 \Re \{ b_2 v_2 \overline{v_2} \} \left\{ egin{array}{l} \leq 2 (\phi_{2,\Re} + |b_2|) |v_2|^2 \ \geq 2 (\phi_{2,\Re} - |b_2|) |v_2|^2 \end{array}
ight.$$

$$ig| v_2(t,\xi)|^2 \left\{ egin{array}{c} \leq |v_2(t_0,\xi)|^2 \exp\left(2\int_{t_0}^t \left(\phi_{2,\Re}+|b_2|
ight) \; ds
ight) \ \geq |v_2(t_0,\xi)|^2 \exp\left(2\int_{t_0}^t \left(\phi_{2,\Re}-|b_2|
ight) \; ds
ight) \end{array}
ight.$$

$$egin{aligned} \delta_1 < 1 \ \Leftrightarrow \ 4a^2|\xi| > |a'| \end{pmatrix} & \Longrightarrow egin{cases} v_2(t,\xi) ext{ is defined} \ C^{-1}|v_1| \leq |v_2| \leq C|v_1| \ \exp\left(\int_{t_0}^t \phi_{2,\Re} \, ds
ight) ext{ is bounded} \end{aligned}$$

$$\frac{|a'|^3}{|\xi|^2}, \ \frac{|a''|}{|\xi|}, \ \frac{(a')^2}{|\xi|} \in L^1((t_0, t)) \Longrightarrow \exp\left(\int_{t_0}^t |b_2| \ ds\right): \ \text{bdd}$$

$$\overbrace{|a^{(k)}(t)| \le C_k(1+t)^{-k} \ (k=1,2), \ (1+t_0)|\xi| = N(\gg 1)}$$

$$\Rightarrow C^{-1} |v_1(t_0,\xi)| \le |v_1(t,\xi)| \le C |v_1(t_0,\xi)|$$

 $(t \ge t_0)$



$$Z_H := \{(t,\xi) ; t \ge t_0\}$$
(Hyperbolic zone)

 $Z_{\Psi} := \{(t, \xi) ; t < t_0\}$ (Pseudo-differential zone)

$$\begin{split} \partial_t V_0 &= (\Phi_0 + B_0) V_0, \quad V_0 = \begin{pmatrix} v_0 \\ \overline{v_0} \end{pmatrix} = \begin{pmatrix} \partial_t v + i a_\infty |\xi| v \\ \partial_t v - i a_\infty |\xi| v \end{pmatrix}, \\ \Phi_0 &= \frac{i (a^2 + a_\infty^2) |\xi|}{2a_\infty} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \\ B_0 &= \frac{i (a^2 - a_\infty^2) |\xi|}{2a_\infty} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \\ \partial_t |v_0|^2 &= \frac{(a^2 - a_\infty^2) |\xi|}{2s} \Im\{v_0^2\} \end{split}$$

$$\begin{array}{l} \textcircled{} \partial_t |v_0|^2 = \frac{(\alpha - \alpha_{\infty}) |\xi|}{a_{\infty}} \Im\{v_0^2\} \\ \\ \begin{cases} \leq \frac{|a^2 - a_{\infty}^2||\xi|}{a_{\infty}} |v_0|^2 \leq C |\xi| |v_0|^2 \\ \leq -\frac{|a^2 - a_{\infty}^2||\xi|}{a_{\infty}} |v_0|^2 - C |\xi| |v_0|^2 \end{cases} \end{array}$$

$$\begin{array}{l} |v_0(t,\xi)|^2 \\ \begin{cases} \leq |v_0(0,\xi)|^2 \exp\left(C|\xi|t_0\right) \, ds\right) \leq |v_0(0,\xi)|^2 e^{NC} \\ \geq |v_0(0,\xi)|^2 \exp\left(-C|\xi|t_0\right) \, ds\right) \geq |v_0(0,\xi)|^2 e^{-CN} \\ (0 \leq t \leq t_0) \end{cases}$$



$$C^{-1}|v_1| \leq |v_0| \leq C|v_1|$$

$$egin{aligned} 0 < a_0 &\leq a(t) \leq a_1, \ (1+t) |\xi| < N \ \Rightarrow C^{-1} |v_1(0,\xi)| &\leq |v_1(t,\xi)| \leq C |v_1(0,\xi)| \end{aligned}$$

Key of the proof

- (i) Division of the phase space $\{(t,\xi) \in [0,\infty) \times \mathbb{R}^n\}$ into Z_H and Z_{Ψ} .
- (ii) In $Z_H = \{ |\xi| \ge N(1+t)^{-1} \}$:
 - The transformation $v_1
 ightarrow v_2$ is valid. (Diagonalization)
 - $\cdot a'(t) \in L^1$ does not required; we need the boundedness of $(1+t_0) \int_{t_0}^{\infty} (|a'(s)|^2 + |a''(s)|) ds.$

(iii) In $Z_{\Psi} = \{ |\xi| < N(1+t)^{-1} \}$:

 $\cdot a \in C^1$ is not necessary; we only use $0 < a_0 \leq a(t) \leq a_1$.

Why can we overcome the infinitely oscillations?

$$egin{aligned} C_{2-}rac{a(t)}{a(t_0)}|v_2(t_0,\xi)|^2 &\leq |v_2(t,\xi)|^2 \leq C_{2+}rac{a(t)}{a(t_0)}|v_2(t_0,\xi)|^2 \ C_{2\pm} &= rac{1-|\delta_1(t_0)|^2}{1-|\delta_1(t)|^2}\exp\left(\pm 2\int_{t_0}^t |b_2|\;ds
ight) \end{aligned}$$

We can distinguish the signs of a'(t) in the estimates.

Related results

I. Unbounded
$$a(t) = \lambda(t)\omega(t)$$

$$\begin{cases} \lambda(t): C^{\infty}, \ \lambda'(t) \ge 0, \ \Lambda(t) = \int_{0}^{t} \lambda(s) ds \\ \omega(t): C^{2}, \ 0 < \omega_{0} \le \omega(t) \le \omega_{1} \end{cases}$$

$$|\omega^{(k)}(t)| \le C_{k}\lambda(t) \left(\frac{\lambda(t)}{\Lambda(t)}\right)^{k} \ (k = 1, 2) \ \Rightarrow \ (GEC)$$

$$([Reissig-Yagdjian (2000)])$$

$$(GEC) \Leftrightarrow C^{-1} rac{\lambda(0)}{\lambda(t)} E(0) \leq E(t) \leq C rac{\lambda(0)}{\lambda(t)} E(0)$$

II. Dissipative wave equation: $\left(\partial_t^2 - \Delta + 2b(t)\partial_t\right)u = 0$

$$\left\{ egin{array}{l} b(t) > 0, \; b(t) < b_1(1+t)^{-1}, \ b'(t) < 0, \; |b'(t)| \leq C(1+t)^{-2} \end{array}
ight.$$

$$\begin{cases} b_1 < 1, \ u_0 \in H^1, \ u_1 \in L^2 \\ \Rightarrow \ C^{-1} \le (1+t)^{b_1} E(0) \le C \\ ([\text{Wirth } (2006)]) \end{cases}$$

$$egin{aligned} &\left(\partial_t^2-(\lambda(t)\omega(t))^2\Delta
ight)u=0\ &\left(au=\Lambda(t),\ eta(au)=b(t(au)),\ \mu(au)=\lambda(t(au))\ &b(au)=rac{d}{d au}\left\{\log\left(\mu(au)eta(au)
ight)
ight\}\ &v(au,x)=u(t(au),x) \end{aligned}$$

$$\left(\partial_t^2-\Delta+2b(t)\partial_t
ight)u=0$$

Refined diagonalization procedure

Question:

Can we derive a benefit of C^m $(m \ge 3)$ property of a(t)?

Review of the diagonalization procedure $v_1 \rightarrow v_2$ in Z_H

$$egin{aligned} \partial_t V_1 &= (\Phi_1 + B_1) V_1, \ \Phi_1 &= \left(egin{aligned} rac{a'}{2a} + ia |\xi| & 0 \ 0 & rac{a'}{2a} - ia |\xi| \end{array}
ight) = \left(egin{aligned} \phi_1 & 0 \ 0 & rac{\phi_1}{\phi_1} \end{array}
ight) \ B_1 &= \left(egin{aligned} 0 & -rac{a'}{2a} \ -rac{a'}{2a} & 0 \end{array}
ight) = \left(egin{aligned} 0 & \overline{b_1} \ b_1 & 0 \end{array}
ight) \end{aligned}$$

$$\delta_1=rac{ia'}{4a^2|\xi|}=rac{-ib_1}{2\phi_{1,\Im}}$$

$$\begin{array}{c|c} \hline \partial_t V_1 = (\Phi_1 + B_1) V_1 \\ \hline V_2 = M_1^{-1} V_1, & M_1 = \begin{pmatrix} 1 & \overline{\delta_1} \\ \delta_1 & 1 \end{pmatrix}, & \delta_1 = \frac{-ib_1}{2\phi_{1,\Im}} \\ \hline \partial_t V_2 = (\Phi_2 + B_2) V_2 \\ \hline \Phi_2 = \begin{pmatrix} \phi_2 & 0 \\ 0 & \overline{\phi_2} \end{pmatrix}, & B_2 = \begin{pmatrix} 0 & \overline{b_2} \\ b_2 & 0 \end{pmatrix}, \\ \phi_{2,\Re} = \frac{1}{2} \partial_t \left(\log \left(\frac{a}{1 - |\delta_1|^2} \right) \right), & \phi_{2,\Im} = a |\xi| - \frac{2|\delta_1|^2}{1 - |\delta_1|^2} \\ \hline \\ \hline |b_1| \le C(1 + t)^{-1} \\ \hline |\delta_1| \le C(1 + t)^{-1} |\xi|^{-1}, & |\delta_1'| \le C(1 + t)^{-2} |\xi|^{-1} \\ \hline |b_2| \le C(1 + t)^{-2} |\xi|^{-1} & \left(b_2 = \frac{b_1 |\delta_1|^2 - \delta_1'}{1 - |\delta_1|^2} \right) \end{array}$$

$$\begin{array}{c} \hline \partial_t V_j = (\Phi_j + B_j) V_j \\ V_j = \left(\begin{array}{c} v_j \\ \overline{v_j} \end{array} \right), \Phi_j = \left(\begin{array}{c} \phi_j & 0 \\ 0 & \overline{\phi_j} \end{array} \right), \ B_j = \left(\begin{array}{c} 0 & \overline{b_j} \\ b_j & 0 \end{array} \right) \\ V_{j+1} = M_j^{-1} V_j, \ M_j = \left(\begin{array}{c} 1 & \overline{\delta_j} \\ \delta_j & 1 \end{array} \right), \ \delta_j = \frac{-i b_j}{2 \phi_{j,\Im}} \\ \hline \partial_t V_{j+1} = (\Phi_{j+1} + B_{j+1}) V_{j+1} \end{array}$$

Lemma.
$$a(t) \in C^m, V_m = M_{m-1}^{-1} \cdots M_1^{-1} V_1,$$

 $|\delta_j| < 1 \ (j = 1, \cdots, m-1) \ \Rightarrow \ \partial_t V_m = (\Phi_m + B_m) V_m$
 $V_1 = {}^t(v_1, \overline{v_1}), \ v_1 = \partial_t v + ia |\xi| v$

$$\Phi_{j} = \begin{pmatrix} \phi_{j} & 0\\ 0 & \overline{\phi_{j}} \end{pmatrix}, \ B_{j} = \begin{pmatrix} 0 & \overline{b_{j}}\\ b_{j} & 0 \end{pmatrix}$$

$$\begin{cases} \phi_{j+1,\Re} = \frac{1}{2}\partial_{t} \left(\log \left(\frac{a}{\prod_{k=1}^{j} (1 - |\delta_{k}|^{2})} \right) \right) \\ \phi_{j+1,\Im} = a|\xi| + \sum_{k=1}^{j} \frac{-2|\delta_{k}|^{2}\phi_{k,\Im} + \Im\{\delta'_{k}\overline{\delta_{k}}\}}{1 - |\delta_{k}|^{2}} \\ b_{j+1} = \frac{b_{j}|\delta_{j}|^{2} - \delta'_{j}}{1 - |\delta_{j}|^{2}} \qquad (j = 0, \cdots, m - 1)$$

$$ert v_m(t,\xi) ert^2 \left\{ egin{array}{l} \leq ert v_m(t_0,\xi) ert^2 \exp\left(2\int_{t_0}^t \left(\phi_{m,\Re} + ert b_m ert
ight) \ ds
ight) \ \geq ert v_m(t_0,\xi) ert^2 \exp\left(2\int_{t_0}^t \left(\phi_{m,\Re} - ert b_m ert
ight) \ ds
ight) \end{array}
ight.$$

(GEC) for very fast oscillating coefficient

 $|a'(t)| \le C(1+t)^{-\beta}$

 $\beta > 1 \implies (GEC) \cdots$ very slow oscillation (trivial case)

 $\beta = 1 \implies (\text{GEC}) \cdots \text{ slow oscillation (critical case)}$ $\beta < 1 \implies \text{no (GEC)} \cdots \text{ very fast oscillation}$

Contribution of C^2 property of a(t): $|a''(t)| \le C(1+t)^{-2}$

The refined diagonalization with C^m property of a(t):

$$|a^{(k)}(t)| \leq C(1+t)^{-keta} \ \ (k=1,\cdots,m)$$

can conclude (GEC) for very fast oscillation $\beta < 1!$ if a(t) satisfies the stabilization property.

> Contradiction to the example of no (GEC): $a(t) = 2 + \cos((1+t)^p) \quad (p > 0)$ does not satisfy the stabilization property

$$\int_{0}^{t} |a(s) - a_{\infty}| ds \leq C(1+t)^{lpha} \ \ (0 \leq lpha < 1)$$
 (stabilization property)

)

in \mathcal{Z}_{Ψ}

 $=e^{CN}|v_0(0)|^2$

$$m=2,\;eta=rac{lpha+1}{2}\;\Rightarrow\;(GEC)$$

 $\underline{m\geq 3}$

$$|a^{(k)}(t)| \le C_k (1+t)^{-k\beta} \ (1 \le k \le m)$$

Theorem. ([H. (2007)])

$$eta = lpha + rac{1-lpha}{m} \; \Rightarrow \; (GEC)$$

$$egin{aligned} ext{Corollary.} & |a^{(k)}(t)| \leq C_k (1+t)^{-keta} \ (k\in\mathbb{Z}) \ & eta > lpha \ \Rightarrow \ (GEC) \end{aligned}$$

$$\int_0^t |a(s) - a_\infty| ds \le C(1+t)^{\alpha}, \ |a'(t)| \le C(1+t)^{-\beta}$$



Related results (C^m property of the coefficients)

- I. Unbounded propagation speed: [H. -Wirth, preprint]
- II. Dissipative wave equations: [H. -Wirth, 2008]
- III. Applications to Kirchhoff type equations: [Manfrin, 2005], [H., 2007]

Consideration near the critical case

$$|a^{(k)}(t)| \leq C_k (1+t)^{-k\beta} \ (k \in \mathbb{Z}), \ \beta > \alpha \ \Rightarrow \ (GEC)$$

$$a(t) \in C^{\infty} \ \Rightarrow \ a(t) \in \gamma^s \ (\text{Gevrey class})$$

$$\begin{aligned} & \left| e^{(k)}(t) \right| \leq k!^s \left(C(1+t)^{\alpha} \left(\log(e+t) \right)^{\delta} \right)^{-k} \ (k \in \mathbb{Z}) \\ & \delta \geq s \ \Rightarrow \ (GEC) \end{aligned} \right) \end{aligned}$$

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